



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00560	9.00560	8.96270	8.96270		11.72	272,608,517.60	30,271	315,260.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.15680	0.00016	0.28120	0.00028	0.157	20.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,994.55680	1.99456	2,037.58120	2.03758	1,994.557	20.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	2.48610	0.00249	2.84330	0.00284	2.486	18.39	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,196.88610	1.19689	1,240.14330	1.24014	1,196.886	18.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.69030	0.00069	1.15070	0.00115	0.690	19.47	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,545.09030	1.54509	1,588.45070	1.58845	1,545.090	19.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.24520	0.00025	0.49760	0.00050	0.245	20.43	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,844.64520	1.84465	1,887.79760	1.88780	1,844.645	20.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	20.15730	0.02016	18.03420	0.01803	20.157	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	564.55730	0.56456	605.33420	0.60533	564.557	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	17.33670	0.01734	15.58060	0.01558	17.337	15.37	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	611.73670	0.61174	652.88060	0.65288	611.737	15.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	5.23900	0.00524	5.04360	0.00504	5.239	17.77	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	999.63900	0.99964	1,042.34360	1.04234	999.639	17.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	31.63960	0.03164	27.68960	0.02769	31.640	14.09	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	436.03960	0.43604	474.98960	0.47499	436.040	14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	27.54100		0.02754	24.42860	0.02443	27.541	14.32	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	471.94100		0.47194	511.72860	0.51173	471.941	14.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	23.52090		0.02352	20.95140	0.02095	23.521	14.67	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	517.92090		0.51792	558.25140	0.55825	517.921	14.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	46.50170		0.04650	40.47170	0.04047	46.502	13.45	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	340.90170		0.34090	377.77170	0.37777	340.902	13.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	43.34590		0.04335	37.74040	0.03774	43.346	13.57	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	357.74590		0.35775	395.04040	0.39504	357.746	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	39.01630		0.03902	33.99350	0.03399	39.016	13.74	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	383.41630		0.38342	421.29350	0.42129	383.416	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	93.56570		0.09357	81.39240	0.08139	93.566	12.30	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	187.96570		0.18797	218.69240	0.21869	187.966	12.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	66.07590		0.06608	57.44340	0.05744	66.076	12.88	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	260.47590		0.26048	294.74340	0.29474	260.476	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	55.43800		0.05544	48.21350	0.04821	55.438	13.17	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	299.83800		0.29984	335.51350	0.33551	299.838	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	131.31790		0.13132	114.55570	0.11456	131.318	11.72	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	125.71790		0.12572	151.85570	0.15186	125.718	11.72	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	122.83410		0.12283	107.07270	0.10707	122.834	11.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	137.23410		0.13723	164.37270	0.16437	137.234	11.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	111.01040		0.11101	96.67490	0.09667	111.010	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	155.41040		0.15541	183.97490	0.18397	155.410	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	255.23890		0.25524	225.35200	0.22535	255.239	11.70	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	49.63890		0.04964	62.65200	0.06265	49.639	11.70	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	219.87400		0.21987	192.36030	0.19236	219.874	11.70	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	64.27400		0.06427	79.66030	0.07966	64.274	11.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	187.33830		0.18734	162.31570	0.16232	187.338	11.71	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	81.73830		0.08174	99.61570	0.09962	81.738	11.71	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	333.54430		0.33354	299.44010	0.29944	333.544	11.69		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	27.94430		0.02794	36.74010	0.03674	27.944	11.69		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	293.21700		0.29322	261.11940	0.26112	293.217	11.69		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	37.61700		0.03762	48.41940	0.04842	37.617	11.69		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	277.72790		0.27773	246.49250	0.24649	277.728	11.69		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	42.12790		0.04213	53.79250	0.05379	42.128	11.69		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	513.17840		0.51318	472.66970	0.47267	513.178	11.91		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	7.57840		0.00758	9.96970	0.00997	7.578	11.91		0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	420.07340		0.42007	382.65290	0.38265	420.073	11.67		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	14.47340		0.01447	19.95290	0.01995	14.473	11.67		0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	375.93070		0.37593	340.04740	0.34005	375.931	11.68		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	20.33070		0.02033	27.34740	0.02735	20.331	11.68		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	906.31200		0.90631	863.60750	0.86361	906.312	13.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.71200		0.00071	0.90750	0.00091	0.712	13.86		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	707.95810		0.70796	665.78000	0.66578	707.958	12.89		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	2.35810		0.00236	3.08000	0.00308	2.358	12.89		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	609.84880		0.60985	568.28190	0.56828	609.849	12.40		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	4.24880		0.00425	5.58190	0.00558	4.249	12.40		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,105.82100		1.10582	1,062.97580	1.06298	1,105.821	14.89		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.22100		0.00022	0.27580	0.00028	0.221	14.89		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,055.89600		1.05590	1,013.06990	1.01307	1,055.896	14.63		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.29600		0.00030	0.36990	0.00037	0.296	14.63		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,005.99660		1.00600	963.19600	0.96320	1,005.997	14.38		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.39660		0.00040	0.49600	0.00050	0.397	14.38		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,855.60360		1.85560	1,812.70350	1.81270	1,855.604	18.99		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00360		0.00000	0.00350	0.00000	0.004	18.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.11290		9.11290	9.06960	9.06960		13.14		68,264,733.90	7,491	76,115.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	33.80530		0.03381	32.36990	0.03237	33.805	20.11		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,770.90530		1.77091	1,812.76990	1.81277	1,770.905	20.11		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	29.40860		0.02941	28.06640	0.02807	29.409	20.66		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,916.50860		1.91651	1,958.46640	1.95847	1,916.509	20.66		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	119.95330		0.11995	112.28330	0.11228	119.953	15.44		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	707.05330		0.70705	742.68330	0.74268	707.053	15.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	98.71090		0.09871	92.63100	0.09263	98.711	16.05		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	835.81090		0.83581	873.03100	0.87303	835.811	16.05		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	81.93640		0.08194	77.08720	0.07709	81.936	16.66		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	969.03640		0.96904	1,007.48720	1.00749	969.036	16.66		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	330.59240		0.33059	306.87460	0.30687	330.592	12.95		0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	217.69240		0.21769	237.27460	0.23727	217.692	12.95		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	210.71120		0.21071	196.19250	0.19619	210.711	13.89		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	397.81120		0.39781	426.59250	0.42659	397.811	13.89		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	182.18920		0.18219	169.66600	0.16967	182.189	14.27		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	469.28920		0.46929	500.06600	0.50007	469.289	14.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	484.64850		0.48465	454.31880	0.45432	484.648	12.45		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	111.74850		0.11175	124.71880	0.12472	111.749	12.45		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	477.94480		0.47794	447.86260	0.44786	477.945	12.47		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	115.04480		0.11504	128.26260	0.12826	115.045	12.47		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	471.30100		0.47130	441.46910	0.44147	471.301	12.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	118.40100		0.11840	131.86910	0.13187	118.401	12.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,914.21050		1.91421	1,870.99410	1.87099	1,914.210	16.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.31050		0.00131	1.39410	0.00139	1.311	16.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	669.45470		0.66945	631.95530	0.63196	669.455	12.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	56.55470		0.05655	62.35530	0.06236	56.555	12.48		0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.22670		9.22670	9.18270	9.18270		14.13		0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	212.35620		0.21236	203.56450	0.20356	212.356	16.20		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	885.65620		0.88566	920.86450	0.92086	885.656	16.20		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
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	165.22700		0.16523	158.63050	0.15863	165.227	17.17	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,138.52700		1.13853	1,175.93050	1.17593	1,138.527	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	268.11550		0.26812	256.29190	0.25629	268.115	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	681.41550		0.68142	713.59190	0.71359	681.416	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	265.64500		0.26564	253.94630	0.25395	265.645	15.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	688.94500		0.68894	721.24630	0.72125	688.945	15.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	263.20160		0.26320	251.64780	0.25165	263.202	15.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	696.50160		0.69650	728.94780	0.72895	696.502	15.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	644.25940		0.64426	612.92860	0.61293	644.259	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	167.55940		0.16756	180.22860	0.18023	167.559	12.93	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	352.96000		0.35296	336.98470	0.33698	352.960	14.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	476.26000		0.47626	504.28470	0.50428	476.260	14.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	336.34990		0.33635	321.17240	0.32117	336.350	14.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	509.64990		0.50965	538.47240	0.53847	509.650	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,936.12950		1.93613	1,892.88750	1.89289	1,936.130	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	9.42950		0.00943	10.18750	0.01019	9.430	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.33230		9.33230	9.28790	9.28790		14.75	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	166.72670		0.16673	162.82010	0.16282	166.727	19.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,834.42670		1.83443	1,874.92010	1.87492	1,834.427	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	552.87730		0.55288	534.85050	0.53485	552.877	14.35	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	420.57730		0.42058	446.95050	0.44695	420.577	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	382.27340		0.38227	370.66740	0.37067	382.273	15.68	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	739.97340		0.73997	772.76740	0.77277	739.973	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	257.42080		0.25742	250.44370	0.25044	257.421	17.30	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,195.12080		1.19512	1,232.54370	1.23254	1,195.121	17.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	657.09800		0.65710	635.25910	0.63526	657.098	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	302.69800		0.30270	325.25910	0.32526	302.698	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	645.87660		0.64588	624.43460	0.62443	645.877	13.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	313.57660		0.31358	336.53460	0.33653	313.577	13.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	631.98310		0.63198	611.04020	0.61104	631.983	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	327.58310		0.32758	351.04020	0.35104	327.583	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	793.21720		0.79322	764.22000	0.76422	793.217	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	210.91720		0.21092	226.32000	0.22632	210.917	13.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	698.24410		0.69824	674.95250	0.67495	698.244	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	265.94410		0.26594	287.05250	0.28705	265.944	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	683.21440		0.68321	660.45610	0.66046	683.214	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	278.81440		0.27881	300.45610	0.30046	278.814	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,954.44030		1.95444	1,910.90200	1.91090	1,954.440	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	22.14030		0.02214	23.00200	0.02300	22.140	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,392.88900		1.39289	1,352.18910	1.35219	1,392.889	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	60.58900		0.06059	64.28910	0.06429	60.589	13.96	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.54650		9.54650	9.50210	9.50210		15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,290.90130		1.29090	1,260.35040	1.26035	1,290.901	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	294.40130		0.29440	308.25040	0.30825	294.401	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	769.79630		0.76980	757.91890	0.75792	769.796	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	823.29630		0.82330	855.81890	0.85582	823.296	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,711.27760		1.71128	1,675.27850	1.67528	1,711.278	14.29	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	164.77760		0.16478	173.17850	0.17318	164.778	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,363.18150		1.36318	1,331.53800	1.33154	1,363.181	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	266.68150		0.26668	279.43800	0.27944	266.682	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,326.79700		1.32680	1,295.69690	1.29570	1,326.797	13.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	280.29700		0.28030	293.59690	0.29360	280.297	13.98	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.30430		10.30430	10.26300	10.26300		17.14	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,665.94720		1.66595	1,655.74560	1.65575	1,665.947	15.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	511.64720		0.51165	542.74560	0.54275	511.647	15.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,636.67300		1.63667	1,627.28100	1.62728	1,636.673	15.14	0.00	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	Put	532.37300		0.53237	564.28100	0.56428	532.373	15.14	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,607.86340		1.60786	1,599.30270	1.59930	1,607.863	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	553.56340		0.55356	586.30270	0.58630	553.563	15.17	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.00560		9.00560	8.96270	8.96270		11.72	360,224.00	40	1,506.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	34,186.67370		0.34187	30,738.75610	0.30739	34,186.674	11.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,626.67370		0.02627	3,468.75610	0.03469	2,626.674	11.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	30,110.29530		0.30110	26,858.71810	0.26859	30,110.295	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,550.29530		0.03550	4,588.71810	0.04589	3,550.295	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	29,321.69530		0.29322	26,111.94110	0.26112	29,321.695	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	3,761.69530		0.03762	4,841.94110	0.04842	3,761.695	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	28,542.42780		0.28542	25,375.38710	0.25375	28,542.428	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	3,982.42780		0.03982	5,105.38710	0.05105	3,982.428	11.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	12,283.40680		0.12283	10,707.27500	0.10707	12,283.407	11.84	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	13,723.40680		0.13723	16,437.27500	0.16437	13,723.407	11.84	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.11290		9.11290	9.06960	9.06960		13.14	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	47,794.48210		0.47794	44,786.25960	0.44786	47,794.482	12.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	11,504.48210		0.11504	12,826.25960	0.12826	11,504.482	12.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	47,130.10210		0.47130	44,146.90580	0.44147	47,130.102	12.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	11,840.10210		0.11840	13,186.90580	0.13187	11,840.102	12.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	48,464.84900		0.48465	45,431.87810	0.45432	48,464.849	12.45	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	11,174.84900		0.11175	12,471.87810	0.12472	11,174.849	12.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.22670		9.22670	9.18270	9.18270		14.13	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	55,308.58820		0.55309	52,805.67000	0.52806	55,308.588	13.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	22,638.58820		0.22639	24,535.67000	0.24536	22,638.588	13.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	54,761.30830		0.54761	52,278.69760	0.52279	54,761.308	13.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	23,091.30830		0.23091	25,008.69760	0.25009	23,091.308	13.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	55,860.46970		0.55860	53,337.17710	0.53337	55,860.470	13.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	22,190.46970		0.22190	24,067.17710	0.24067	22,190.470	13.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future			14.04790		14.04790	14.05510	14.05510		9.77	7,403,243.30	527	7,992.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	717.01080		0.71701	724.39810	0.72440	717.011	10.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	9.11080		0.00911	9.29810	0.00930	9.111	10.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	707.30050		0.70730	714.68580	0.71469	707.301	10.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	9.40050		0.00940	9.58580	0.00959	9.400	10.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	697.81150		0.69781	705.23010	0.70523	697.811	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	9.91150		0.00991	10.13010	0.01013	9.911	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	61.24450		0.06124	71.27890	0.07128	61.244	10.79	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	413.34450		0.41334	416.17890	0.41618	413.344	10.79	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	541.19180		0.54119	549.56610	0.54957	541.192	10.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	23.29180		0.02329	24.46610	0.02447	23.292	10.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	397.14430		0.39714	407.21180	0.40721	397.144	10.02	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	49.24430		0.04924	52.11180	0.05211	49.244	10.02	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	252.28580		0.25229	264.76910	0.26477	252.286	9.88	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	104.38580		0.10439	109.66910	0.10967	104.386	9.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.20890		14.20890	14.21670	14.21670		11.76	255,760.20	18	3,842.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	205.31580		0.20532	200.43740	0.20044	205.316	13.13	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	796.41580		0.79642	783.73740	0.78374	796.416	13.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	120.85380		0.12085	117.54680	0.11755	120.854	14.18	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,211.95380		1.21195	1,200.84680	1.20085	1,211.954	14.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	335.56230		0.33556	328.73170	0.32873	335.562	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	466.66230		0.46666	452.03170	0.45203	466.662	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	314.65090		0.31465	308.00080	0.30800	314.651	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	505.75090		0.50575	491.30080	0.49130	505.751	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	240.75670		0.24076	235.14410	0.23514	240.757	12.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	681.85670		0.68186	668.44410	0.66844	681.857	12.79	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	612.93950		0.61294	607.41170	0.60741	612.939	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	194.03950		0.19404	180.71170	0.18071	194.040	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	606.62240		0.60662	601.02680	0.60103	606.622	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	197.72240		0.19772	184.32680	0.18433	197.722	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	600.34900		0.60035	594.68420	0.59468	600.349	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	201.44900		0.20145	187.98420	0.18798	201.449	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,216.56900		2.21657	2,223.42690	2.22343	2,216.569	14.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.66900		0.00767	6.72690	0.00673	7.669	14.17	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,245.60750		1.24561	1,249.48790	1.24949	1,245.608	11.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	36.70750		0.03671	32.78790	0.03279	36.708	11.40	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.38120		14.38120	14.38890	14.38890		12.10	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	406.04070		0.40604	399.24090	0.39924	406.041	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	774.84070		0.77484	760.34090	0.76034	774.841	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	403.11170		0.40311	396.34700	0.39635	403.112	12.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	781.91170		0.78191	767.44700	0.76745	781.912	12.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	408.98920		0.40899	402.15890	0.40216	408.989	12.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	767.78920		0.76779	753.25890	0.75326	767.789	12.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.54230		14.54230	14.54990	14.54990		12.47	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	536.64680		0.53665	530.06770	0.53007	536.647	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	894.34680		0.89435	880.16770	0.88017	894.347	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	533.62750		0.53363	527.05760	0.52706	533.628	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	901.32750		0.90133	887.15760	0.88716	901.328	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	539.69150		0.53969	533.09310	0.53309	539.692	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	887.39150		0.88739	873.19310	0.87319	887.391	13.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09640		0.09640	0.09610	0.09610		20.36	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	678.81920		0.00679	652.82590	0.00653	678.819	20.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	38.81920		0.00039	42.82590	0.00043	38.819	20.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	104.58200		0.00105	97.99080	0.00098	104.582	20.36	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	464.58200		0.00465	487.99080	0.00488	464.582	20.36	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	8.05580		0.00008	7.57610	0.00008	8.056	22.83	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
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,368.05580		0.01368	1,397.57610	0.01398	1,368.056	22.83		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09760		0.09760	0.09730	0.09730		18.91		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	892.20190		0.00892	865.09700	0.00865	892.202	18.66		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	132.20190		0.00132	135.09700	0.00135	132.202	18.66		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	321.34490		0.00321	307.36870	0.00307	321.345	18.91		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	561.34490		0.00561	577.36870	0.00577	561.345	18.91		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	103.55190		0.00104	98.67090	0.00099	103.552	20.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,343.55190		0.01344	1,368.67090	0.01369	1,343.552	20.72		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.09080		12.09080	11.98320	11.98320		11.65		28,570,560.40	2,363	33,013.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,093.41900		1.09342	987.12800	0.98713	1,093.419	14.24		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2.61900		0.00262	3.92800	0.00393	2.619	14.24		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,083.49050		1.08349	977.24650	0.97725	1,083.491	14.17		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	2.69050		0.00269	4.04650	0.00405	2.691	14.17		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	37.73670		0.03774	29.23060	0.02923	37.737	13.65		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	586.93670		0.58694	686.03060	0.68603	586.937	13.65		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,123.21750		1.12322	1,016.79490	1.01679	1,123.218	14.43		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	2.41750		0.00242	3.59490	0.00359	2.418	14.43		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,103.34980		1.10335	997.01330	0.99701	1,103.350	14.30		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	2.54980		0.00255	3.81330	0.00381	2.550	14.30		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.24170		12.24170	12.13280	12.13280		12.75		306,042.50	25	32,813.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,044.77970		1.04478	947.65500	0.94766	1,044.780	12.02		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	43.07970		0.04308	54.85500	0.05486	43.080	12.02		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,035.91480		1.03591	939.06480	0.93906	1,035.915	12.01		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	44.21480		0.04421	56.26480	0.05626	44.215	12.01		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,027.07390		1.02707	930.50460	0.93050	1,027.074	12.01		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	45.37390		0.04537	57.70460	0.05770	45.374	12.01		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.40090		12.40090	12.29110	12.29110		13.36		0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	575.05990		0.57506	523.34730	0.52335	575.060	13.12		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	424.15990		0.42416	482.24730	0.48225	424.160	13.12	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	530.00280		0.53000	482.87980	0.48288	530.003	13.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	479.10280		0.47910	541.77980	0.54178	479.103	13.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	357.20480		0.35720	326.55150	0.32655	357.205	14.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	806.30480		0.80630	885.45150	0.88545	806.305	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	708.36620		0.70837	645.92240	0.64592	708.366	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	297.46620		0.29747	344.82240	0.34482	297.466	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	702.79380		0.70279	640.77190	0.64077	702.794	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	301.89380		0.30189	349.67190	0.34967	301.894	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	697.25440		0.69725	635.65380	0.63565	697.254	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	306.35440		0.30635	354.55380	0.35455	306.354	12.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.54880		12.54880	12.43860	12.43860		13.90	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,471.73800		1.47174	1,372.16080	1.37216	1,471.738	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	122.93800		0.12294	133.56080	0.13356	122.938	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,276.58000		1.27658	1,187.72020	1.18772	1,276.580	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	170.78000		0.17078	192.12020	0.19212	170.780	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,238.91450		1.23891	1,151.64070	1.15164	1,238.914	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	183.11450		0.18311	206.04070	0.20604	183.115	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,201.85650		1.20186	1,116.22480	1.11622	1,201.856	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	196.05650		0.19606	220.62480	0.22062	196.057	12.81	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.03384		113.03384	113.03384	113.03384			0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.10350		114.10350	114.10577	114.10577			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	689.83000		0.68983	692.10000	0.69210	689.830		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 07/02/2013	Bond Future			111.40254		111.40254	111.40254	111.40254			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.54713		112.54713	112.54735	112.54735			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	942.65000		0.94265	942.87000	0.94287	942.650		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 07/02/2013	Bond Future			118.21532		118.21532	118.21532	118.21532				0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.66172		119.66172	119.66142	119.66142				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.90000		2.06390	2,063.60000	2.06360	2,063.900			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			494.64800		494.64800	495.55300	495.55300				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.14200		501.14200	502.05700	502.05700				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.24900		508.24900	509.17700	509.17700				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.39100		440.39100	441.10700	441.10700				0.00	0	913.00
ALBI	On 01/08/2013	Index Future			446.17300		446.17300	446.89700	446.89700				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.50000		452.50000	453.23400	453.23400				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.23930		9.23930	9.18360	9.18360		7.84		4,896,829.00	530	11,810.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	730.46870		0.73047	675.15030	0.67515	730.469	11.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.16870		0.00117	1.55030	0.00155	1.169	11.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	921.20480		0.92120	865.68870	0.86569	921.205	13.19		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.50480		0.00050	0.68870	0.00069	0.505	13.19		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	871.33300		0.87133	815.84360	0.81584	871.333	12.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.63300		0.00063	0.84360	0.00084	0.633	12.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	821.48190		0.82148	766.03970	0.76604	821.482	12.44		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.78190		0.00078	1.03970	0.00104	0.782	12.44		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.28940		9.28940	9.23380	9.23380				7,431,520.00	800	10,960.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	549.40000		0.54940	493.80000	0.49380	549.400			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	539.40000		0.53940	483.80000	0.48380	539.400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	529.40000		0.52940	473.80000	0.47380	529.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.34470		9.34470	9.28970	9.28970		10.31	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	557.61800		0.55762	516.46840	0.51647	557.618	10.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	112.91800		0.11292	126.76840	0.12677	112.918	10.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	550.53760		0.55054	509.69850	0.50970	550.538	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	115.83760		0.11584	129.99850	0.13000	115.838	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	316.96020		0.31696	289.07700	0.28908	316.960	10.28	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	272.26020		0.27226	299.37700	0.29938	272.260	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	634.41250		0.63441	589.04080	0.58904	634.413	10.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	89.71250		0.08971	99.34080	0.09934	89.713	10.15	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	565.10590		0.56511	523.29230	0.52329	565.106	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	110.40590		0.11041	123.59230	0.12359	110.406	10.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39610		9.39610	9.34100	9.34100		10.88	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	346.84900		0.34685	323.60130	0.32360	346.849	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	410.74900		0.41075	442.60130	0.44260	410.749	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	343.12120		0.34312	320.12290	0.32012	343.121	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	417.02120		0.41702	449.12290	0.44912	417.021	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	339.43430		0.33943	316.68720	0.31669	339.434	11.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	423.33430		0.42333	455.68720	0.45569	423.334	11.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.83360		9.83360	9.77110	9.77110		12.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,648.93600		2.64894	2,589.92290	2.58992	2,648.936	12.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	65.33600		0.06534	68.82290	0.06882	65.336	12.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,603.21560		2.60322	2,544.45700	2.54446	2,603.216	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	69.61560		0.06962	73.35700	0.07336	69.616	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,557.71280		2.55771	2,499.22390	2.49922	2,557.713	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	74.11280		0.07411	78.12390	0.07812	74.113	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.96340	8.96340	8.88920	8.88920		10.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	343.44880	0.34345	281.64220	0.28164	343.449	10.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	20.04880	0.02005	32.44220	0.03244	20.049	10.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	334.78780	0.33479	273.64470	0.27364	334.788	10.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	21.38780	0.02139	34.44470	0.03444	21.388	10.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	326.19940	0.32620	265.74310	0.26574	326.199	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	22.79940	0.02280	36.54310	0.03654	22.799	10.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05210	9.05210	8.97830	8.97830		12.41	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	316.63060	0.31663	275.67630	0.27568	316.631	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	204.53060	0.20453	237.37630	0.23738	204.531	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	311.17660	0.31118	270.72660	0.27073	311.177	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	209.07660	0.20908	242.42660	0.24243	209.077	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	305.78490	0.30578	265.84160	0.26584	305.785	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	213.68490	0.21368	247.54160	0.24754	213.685	12.38	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.12500	0.12500	0.10750	0.10750			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05840	0.05840	0.04990	0.04990			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.00220	0.00220	-0.01440	-0.01440			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.16880	0.16880	0.10260	0.10260			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.07970	0.07970	0.06910	0.06910			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.05750	0.05750	0.04940	0.04940			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			1,572.73590	1,572.73590	2,339.33170	2,339.33170			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.02440	0.02440	0.02700	0.02700			0.00	0	88,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.09340		0.09340	0.08980	0.08980			0.00	5,000	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.04020		0.04020	0.04700	0.04700			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.81470		9.81470	9.75450	9.75450		11.41	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	679.59620		0.67960	620.11820	0.62012	679.596	12.76	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	4.89620		0.00490	5.61820	0.00562	4.896	12.76	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	669.77880		0.66978	610.33220	0.61033	669.779	12.68	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	5.07880		0.00508	5.83220	0.00583	5.079	12.68	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	659.96890		0.65997	600.55580	0.60056	659.969	12.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	5.26890		0.00527	6.05580	0.00606	5.269	12.60	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.94280		9.94280	9.88160	9.88160		13.10	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	525.12190		0.52512	478.27900	0.47828	525.122	12.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	122.32190		0.12232	136.67900	0.13668	122.322	12.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	518.41480		0.51841	471.86690	0.47187	518.415	12.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	125.61480		0.12561	140.26690	0.14027	125.615	12.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	511.76210		0.51176	465.51340	0.46551	511.762	12.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	128.96210		0.12896	143.91340	0.14391	128.962	12.44	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry			9.22230		9.22230	9.16640	9.16640		8.26	0.00	4,000	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Call	382.30000		0.38230	326.43110	0.32643	382.300	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Put	0.00000		0.00000	0.03110	0.00003	0.000	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Call	372.30000		0.37230	316.43400	0.31643	372.300	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Put	0.00000		0.00000	0.03400	0.00003	0.000	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Call	362.30000		0.36230	306.43730	0.30644	362.300	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Put	0.00000		0.00000	0.03730	0.00004	0.000	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	9.19	Call	32.30000		0.03230	8.55580	0.00856	32.300	8.26	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	9.19	Put	0.00000		0.00000	32.15580	0.03216	0.000	8.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 19/02/2013	Any day expiry			12.05430		12.05430	11.93000	11.93000		41.23	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	12.07	Call	66.46140		0.06646	0.00000	0.00000	66.461	11.11	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	12.07	Put	82.16140		0.08216	0.00000	0.00000	82.161	11.11	0.00	8,000	8,000.00
DAEU	On 19/02/2013	Any day expiry	10.99	Call	1,064.30000		1.06430	0.00000	0.00000	1,064.300	11.72	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	10.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.72	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Call	1,054.30000		1.05430	0.00000	0.00000	1,054.300	11.71	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.71	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Call	1,044.30000		1.04430	0.00000	0.00000	1,044.300	11.70	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.70	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.93000		11.93000	11.93000	11.93000			0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Put	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Put	20.00000		0.02000	0.00000	0.00000	20.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	30.00000		0.03000	0.00000	0.00000	30.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.51180		12.51180	12.40170	12.40170		13.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	911.92870		0.91193	843.66420	0.84366	911.929	12.76	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	290.12870		0.29013	331.96420	0.33196	290.129	12.76	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	905.52580		0.90553	838.12040	0.83812	905.526	12.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	293.72580		0.29373	336.42040	0.33642	293.726	12.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	899.64060		0.89964	832.60500	0.83260	899.641	12.78	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	297.84060		0.29784	340.90500	0.34090	297.841	12.78	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.77080		9.77080	9.70870	9.70870		10.77	0.00	4,000	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	8.35930		0.00836	6.29570	0.00630	8.359	11.15	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	47.55930		0.04756	107.59570	0.10760	47.559	11.15	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	1.56180		0.00156	1.73960	0.00174	1.562	14.17	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	120.76180		0.12076	183.03960	0.18304	120.762	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 13/02/2013	Any day expiry	9.90	Call	1.28940		0.00129	1.48630	0.00149	1.289	14.55	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	130.48940		0.13049	192.78630	0.19279	130.489	14.55	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	1.06950		0.00107	1.27130	0.00127	1.070	14.93	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	140.26950		0.14027	202.57130	0.20257	140.270	14.93	0.00	0	5,000.00
DANZ	On 14/02/2013	Any day expiry			7.51970		7.51970	7.43690	7.43690		12.12	0.00	12,000	8,000.00
DANZ	On 14/02/2013	Any day expiry	7.39	Call	131.74780		0.13175	64.18650	0.06419	131.748	14.95	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Put	2.04780		0.00205	17.28650	0.01729	2.048	14.95	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Call	122.21560		0.12222	56.85870	0.05686	122.216	14.69	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Put	2.51560		0.00252	19.95870	0.01996	2.516	14.69	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Call	112.78910		0.11279	49.89370	0.04989	112.789	14.44	0.00	0	4,000.00
DANZ	On 14/02/2013	Any day expiry	7.41	Put	3.08910		0.00309	22.99370	0.02299	3.089	14.44	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Call	103.49080		0.10349	43.32490	0.04332	103.491	14.18	0.00	0	6,000.00
DANZ	On 14/02/2013	Any day expiry	7.42	Put	3.79080		0.00379	26.42490	0.02642	3.791	14.18	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.96760		8.96760	8.92370	8.92370		12.06	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	4.83820		0.00484	4.63710	0.00464	4.838	15.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	137.23820		0.13724	180.93710	0.18094	137.238	15.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	4.16730		0.00417	4.08450	0.00408	4.167	15.63	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	146.56730		0.14657	190.38450	0.19038	146.567	15.63	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	41.46650		0.04147	29.71330	0.02971	41.466	12.06	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	23.86650		0.02387	56.01330	0.05601	23.867	12.06	0.00	0	15,000.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	5.61830		0.00562	5.26510	0.00527	5.618	15.18	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	128.01830		0.12802	171.56510	0.17157	128.018	15.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.96760		8.96760	8.92470	8.92470		12.07	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	27.81340		0.02781	21.07770	0.02108	27.813	12.94	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	60.21340		0.06021	96.37770	0.09638	60.213	12.94	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	161.80690		0.16181	126.38250	0.12638	161.807	14.03	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	4.20690		0.00421	11.68250	0.01168	4.207	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry	8.85	Call	125.35830		0.12536	93.63120	0.09363	125.358	13.47	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	7.75830		0.00776	18.93120	0.01893	7.758	13.47	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	99.64920		0.09965	71.46630	0.07147	99.649	13.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	12.04920		0.01205	26.76630	0.02677	12.049	13.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	180.67120		0.18067	143.81140	0.14381	180.671	14.32	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	3.07120		0.00307	9.11140	0.00911	3.071	14.32	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	171.19670		0.17120	135.02260	0.13502	171.197	14.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	3.59670		0.00360	10.32260	0.01032	3.597	14.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.98010		8.98010	8.93740	8.93740		11.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,130.12820		1.13013	1,087.44100	1.08744	1,130.128	20.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.02820		0.00003	0.04100	0.00004	0.028	20.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	980.15300		0.98015	937.48110	0.93748	980.153	18.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.05300		0.00005	0.08110	0.00008	0.053	18.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	880.18390		0.88018	837.53930	0.83754	880.184	17.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.08390		0.00008	0.13930	0.00014	0.084	17.13	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	271.50250		0.27150	234.99320	0.23499	271.503	12.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	11.40250		0.01140	17.59320	0.01759	11.403	12.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	63.56430		0.06356	51.34650	0.05135	63.564	11.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	103.46430		0.10346	133.94650	0.13395	103.464	11.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	7.35920		0.00736	5.98830	0.00599	7.359	13.80	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	377.25920		0.37726	418.58830	0.41859	377.259	13.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	383.58470		0.38358	343.22860	0.34323	383.585	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	3.48470		0.00348	5.82860	0.00583	3.485	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	373.97210		0.37397	333.83400	0.33383	373.972	12.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	3.87210		0.00387	6.43400	0.00643	3.872	12.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	364.39750		0.36440	324.49370	0.32449	364.398	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	4.29750		0.00430	7.09370	0.00709	4.298	12.55	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.01540		9.01540	8.97240	8.97240		11.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.35	Call	52.48280		0.05248	46.24960	0.04625	52.483	13.67	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	387.08280		0.38708	423.84960	0.42385	387.083	13.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	135.14530		0.13515	119.33270	0.11933	135.145	12.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	159.74530		0.15975	186.93270	0.18693	159.745	12.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	131.18480		0.13118	115.80330	0.11580	131.185	12.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	165.78480		0.16578	193.40330	0.19340	165.785	12.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	127.32990		0.12733	112.36880	0.11237	127.330	12.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	171.92990		0.17193	199.96880	0.19997	171.930	12.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,016.19960		1.01620	973.35610	0.97336	1,016.200	14.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.79960		0.00080	0.95610	0.00096	0.800	14.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	916.68510		0.91669	874.01630	0.87402	916.685	13.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.28510		0.00129	1.61630	0.00162	1.285	13.51	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	143.38390		0.14338	126.68850	0.12669	143.384	11.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	147.98390		0.14798	174.28850	0.17429	147.984	11.94	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.05340		9.05340	9.01020	9.01020		12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	196.56900		0.19657	179.00880	0.17901	196.569	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	203.16900		0.20317	228.80880	0.22881	203.169	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	106.61110		0.10661	96.99830	0.09700	106.611	13.67	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	403.21110		0.40321	436.79830	0.43680	403.211	13.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	215.19710		0.21520	194.71230	0.19471	215.197	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	181.79710		0.18180	204.51230	0.20451	181.797	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	205.46520		0.20547	186.70410	0.18670	205.465	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	192.06520		0.19207	216.50410	0.21650	192.065	12.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	200.72110		0.20072	182.81890	0.18282	200.721	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	197.32110		0.19732	222.61890	0.22262	197.321	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,057.33610		1.05734	1,014.71980	1.01472	1,057.336	13.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	3.93610		0.00394	4.51980	0.00452	3.936	13.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	959.02980		0.95903	916.66450	0.91666	959.030	13.13	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
DAUS	On 26/04/2013	Any day expiry	8.10	Put	5.62980		0.00563	6.46450	0.00646	5.630	13.13	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.09230		9.09230	9.04900	9.04900		12.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	270.00290		0.27000	248.19000	0.24819	270.003	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	227.70290		0.22770	249.19000	0.24919	227.703	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	265.23050		0.26523	244.15150	0.24415	265.230	12.81	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	232.93050		0.23293	255.15150	0.25515	232.930	12.81	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	164.01440		0.16401	151.87860	0.15188	164.014	13.88	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	421.71440		0.42171	452.87860	0.45288	421.714	13.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,004.77640		1.00478	962.87920	0.96288	1,004.776	13.07	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	12.47640		0.01248	13.87920	0.01388	12.476	13.07	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	274.84050		0.27484	252.75560	0.25276	274.840	12.78	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	222.54050		0.22254	243.75560	0.24376	222.540	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.12750		9.12750	9.08410	9.08410		13.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	324.86270		0.32486	302.54030	0.30254	324.863	13.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	257.36270		0.25736	278.44030	0.27844	257.363	13.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	216.77590		0.21678	202.50710	0.20251	216.776	14.14	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	439.27590		0.43928	468.40710	0.46841	439.276	14.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,048.37000		1.04837	1,006.70830	1.00671	1,048.370	13.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	20.87000		0.02087	22.60830	0.02261	20.870	13.26	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	334.39050		0.33439	311.58920	0.31159	334.391	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	246.89050		0.24689	267.48920	0.26749	246.890	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	329.59690		0.32960	307.03660	0.30704	329.597	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	252.09690		0.25210	272.93660	0.27294	252.097	13.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.15910		9.15910	9.11550	9.11550		13.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	312.51890		0.31252	293.64350	0.29364	312.519	13.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	353.41890		0.35342	378.14350	0.37814	353.419	13.72	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	308.76050		0.30876	290.10020	0.29010	308.760	13.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	359.66050		0.35966	384.60020	0.38460	359.661	13.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	155.62820		0.15563	146.77880	0.14678	155.628	15.84	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	796.52820		0.79653	831.27880	0.83128	796.528	15.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	316.32480		0.31632	297.23260	0.29723	316.325	13.69	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	347.22480		0.34722	371.73260	0.37173	347.225	13.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.16400		9.16400	9.12040	9.12040		13.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	268.18850		0.26819	252.10020	0.25210	268.188	14.28	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	454.18850		0.45419	481.70020	0.48170	454.188	14.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	390.32390		0.39032	366.36580	0.36637	390.324	13.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	266.32390		0.26632	285.96580	0.28597	266.324	13.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	385.48110		0.38548	361.74040	0.36174	385.481	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	271.48110		0.27148	291.34040	0.29134	271.481	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	380.68990		0.38069	357.16600	0.35717	380.690	13.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	276.68990		0.27669	296.76600	0.29677	276.690	13.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,093.92170		1.09392	1,052.09760	1.05210	1,093.922	13.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	29.92170		0.02992	31.69760	0.03170	29.922	13.39	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.17000		9.17000	9.12640	9.12640		13.77	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	370.95040		0.37095	348.49510	0.34850	370.950	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	300.95040		0.30095	322.09510	0.32210	300.950	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	366.46540		0.36647	344.22480	0.34422	366.465	13.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	306.46540		0.30647	327.82480	0.32782	306.465	13.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	375.48260		0.37548	352.81410	0.35281	375.483	13.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	295.48260		0.29548	316.41410	0.31641	295.483	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.20150		9.20150	9.15760	9.15760		13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	332.24770		0.33225	315.18500	0.31518	332.248	14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	440.74770		0.44075	467.58500	0.46758	440.748	14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	195.58600		0.19559	186.12140	0.18612	195.586	16.00	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	834.08600		0.83409	868.52140	0.86852	834.086	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	357.51220		0.35751	339.16610	0.33917	357.512	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	396.01220		0.39601	421.56610	0.42157	396.012	14.01	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	339.26260		0.33926	321.84090	0.32184	339.263	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	427.76260		0.42776	454.24090	0.45424	427.763	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	335.73520		0.33574	318.49500	0.31849	335.735	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	434.23520		0.43424	460.89500	0.46090	434.235	14.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.23510		9.23510	9.19100	9.19100		14.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	225.27620		0.22528	216.29450	0.21629	225.276	16.14	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	870.17620		0.87018	905.29450	0.90529	870.176	16.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	385.55760		0.38556	368.70060	0.36870	385.558	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	440.45760		0.44046	467.70060	0.46770	440.458	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	381.90560		0.38191	365.21580	0.36522	381.906	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	446.80560		0.44681	474.21580	0.47422	446.806	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	378.29160		0.37829	361.76760	0.36177	378.292	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	453.19160		0.45319	480.76760	0.48077	453.192	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	389.24780		0.38925	372.21950	0.37222	389.248	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	434.14780		0.43415	461.21950	0.46122	434.148	14.26	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.41420		9.41420	9.36930	9.36930		15.12	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	707.86100		0.70786	687.54230	0.68754	707.861	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	403.66100		0.40366	428.24230	0.42824	403.661	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	717.23530		0.71724	696.57420	0.69657	717.235	14.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	393.03530		0.39304	417.27420	0.41727	393.035	14.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	712.53120		0.71253	692.04160	0.69204	712.531	14.35	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	398.33120		0.39833	422.74160	0.42274	398.331	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.42290		9.42290	9.37810	9.37810		15.16	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	727.88250		0.72788	707.93930	0.70794	727.883	14.42	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	414.98250		0.41498	439.83930	0.43984	414.983	14.42	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	737.21900		0.73722	716.94320	0.71694	737.219	14.37	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	404.31900		0.40432	428.84320	0.42884	404.319	14.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Call	732.53240		0.73253	712.42500	0.71243	732.532	14.40	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	409.63240		0.40963	434.32500	0.43432	409.632	14.40	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			118.09229		118.09229	118.09229	118.09229			0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66227		113.66227	113.66213	113.66213			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	346.09000		0.34609	345.95000	0.34595	346.090		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.74500		91.30412	8.74500	91.30412			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.85973		88.34433	8.84019	88.50935			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,164.07000		79.16407	79,329.09000	79.32909	79,164.070		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			8.95012		89.50423	8.93004	89.67095			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	412.03000		0.41203	578.75000	0.57875	412.030		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,452.90000		78.45290	78,619.62000	78.61962	78,452.900		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.34100		440.34100	441.04300	441.04300			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	73,510.00000		7.35100	80,530.00000	8.05300	73,510.000		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	73,410.00000		7.34100	80,430.00000	8.04300	73,410.000		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	73,310.00000		7.33100	80,330.00000	8.03300	73,310.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.12300		446.12300	446.83200	446.83200			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	1,330.00000		0.13300	8,420.00000	0.84200	1,330.000		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	1,230.00000		0.12300	8,320.00000	0.83200	1,230.000		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	1,130.00000		0.11300	8,220.00000	0.82200	1,130.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.45000		452.45000	453.16900	453.16900			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	64,600.00000		6.46000	71,790.00000	7.17900	64,600.000		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	64,500.00000		6.45000	71,690.00000	7.16900	64,500.000		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	64,400.00000		6.44000	71,590.00000	7.15900	64,400.000		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			200.79200		200.79200	200.77100	200.77100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.45300		203.45300	203.43100	203.43100			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.36500		206.36500	206.34100	206.34100			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			543.48300		543.48300	543.09600	543.09600			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.43000		94.57000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.54110		7.54110	7.45880	7.45880		8.22		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	651.75630		0.65176	569.70390	0.56970	651.756	12.16		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.65630		0.00066	0.90390	0.00090	0.656	12.16		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	641.79590		0.64180	559.76040	0.55976	641.796	12.07		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.69590		0.00070	0.96040	0.00096	0.696	12.07		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	631.83820		0.63184	549.82080	0.54982	631.838	11.98		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.73820		0.00074	1.02080	0.00102	0.738	11.98		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59680		7.59680	7.51380	7.51380		9.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	332.11720		0.33212	271.52700	0.27153	332.117	10.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	75.31720		0.07532	97.72700	0.09773	75.317	10.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	324.83910		0.32484	264.90280	0.26490	324.839	10.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	78.03910		0.07804	101.10280	0.10110	78.039	10.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	317.63600		0.31764	258.36330	0.25836	317.636	10.10		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	80.83600		0.08084	104.56330	0.10456	80.836	10.10		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 07/02/2013	Bond Future			6.74500		110.77455	6.74500	110.77455				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.81693		108.01553	6.78654	108.23978				0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,627.73000		1.62773	1,851.98000	1.85198	1,627.730			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,699.95000		1.69995	1,924.20000	1.92420	1,699.950			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,772.11000		1.77211	1,996.36000	1.99636	1,772.110			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			6.87063		109.43360	6.83916	109.66038				0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,963.78000		2.96378	3,190.56000	3.19056	2,963.780			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,033.15000		3.03315	3,259.93000	3.25993	3,033.150			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,102.46000		3.10246	3,329.24000	3.32924	3,102.460			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.30000		125.15404	5.30000	125.15404		1.82		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.33691		119.77568	5.30919	119.84318		1.73		0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	390.79000		0.39079	428.23000	0.42823	390.790	1.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	383.27000		0.38327	353.21000	0.35321	383.270	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	403.34000		0.40334	441.45000	0.44145	403.340	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	371.48000		0.37148	342.09000	0.34209	371.480	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	416.13000		0.41613	454.90000	0.45490	416.130	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	359.94000		0.35994	331.21000	0.33121	359.940	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.33586	121.34816		5.30464	121.41605		1.60	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,892.53000		91.89253	91,960.42000	91.96042	91,892.530	1.72	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	1.72	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.34110	116.26168		5.30478	116.33046		1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	867.09000		0.86709	911.69000	0.91169	867.090	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	397.23000		0.39723	373.05000	0.37305	397.230	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	879.17000		0.87917	924.08000	0.92408	879.170	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	390.49000		0.39049	366.62000	0.36662	390.490	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	891.34000		0.89134	936.56000	0.93656	891.340	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	383.84000		0.38384	360.28000	0.36028	383.840	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.29000	129.21373		7.29000	129.21373		11.07	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.37317	130.52799		7.34810	130.77995		11.53	195,791,985.00	1,500	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	679.10000		0.67910	739.08000	0.73908	679.100	11.30	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,154.68000		7.15468	6,962.70000	6.96270	7,154.680	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,867.85000		2.86785	3,018.28000	3.01828	2,867.850	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,699.09000		2.69909	2,597.56000	2.59756	2,699.090	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,918.81000		2.91881	3,070.67000	3.07067	2,918.810	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,649.93000		2.64993	2,549.83000	2.54983	2,649.930	11.50	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	2,970.29000		2.97029	3,123.57000	3.12357	2,970.290	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,601.40000		2.60140	2,502.72000	2.50272	2,601.400	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,019.64000		5.01964	5,215.42000	5.21542	5,019.640	11.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,315.19000		1.31519	1,259.01000	1.25901	1,315.190	11.66	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.43910		126.95682	7.41324	127.21152		11.97	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,270.61000		3.27061	3,397.02000	3.39702	3,270.610	11.90	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,149.73000		5.14973	5,021.44000	5.02144	5,149.730	11.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,684.41000		117.68441	117,939.11000	117.93911	117,684.410	12.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.51237		128.75663	7.48556	129.01489		12.10	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,845.01000		8.84501	9,032.90000	9.03290	8,845.010	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,915.63000		2.91563	2,845.26000	2.84526	2,915.630	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,905.89000		8.90589	9,094.36000	9.09436	8,905.890	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,886.69000		2.88669	2,816.90000	2.81690	2,886.690	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,671.83000		12.67183	12,889.23000	12.88923	12,671.830	12.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,517.77000		1.51777	1,476.91000	1.47691	1,517.770	12.70	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,784.27000		8.78427	8,971.58000	8.97158	8,784.270	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,944.81000		2.94481	2,873.86000	2.87386	2,944.810	12.48	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.02489		217.02489	217.02489	217.02489			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			285.66316		285.66316	285.66316	285.66316			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future			289.13508	289.13508	289.14242	289.14242			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,745.08000	6.74508	6,752.42000	6.75242	6,745.080		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	6,735.08000	6.73508	6,742.42000	6.74242	6,735.080		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	6,725.08000	6.72508	6,732.42000	6.73242	6,725.080		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 07/02/2013	Bond Future			5.11500	107.61644	5.11500	107.61644		1.22	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.13671	108.84340	5.10761	108.88991		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.02000	0.00002	0.04000	0.00004	0.020	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,772.20000	1.77220	1,725.71000	1.72571	1,772.200	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.03000	0.00003	0.04000	0.00004	0.030	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,755.88000	1.75588	1,709.38000	1.70938	1,755.880	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.03000	0.00003	0.05000	0.00005	0.030	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,739.54000	1.73954	1,693.05000	1.69305	1,739.540	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.10510	105.86830	5.07070	105.91498		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,622.62000	68.62262	68,669.30000	68.66930	68,622.620	1.04	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	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04832	107.36917	5.00519	107.41644		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	185.01000	0.18501	202.99000	0.20299	185.010	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	468.62000	0.46862	439.33000	0.43933	468.620	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	189.29000	0.18929	207.53000	0.20753	189.290	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	461.90000	0.46190	432.87000	0.43287	461.900	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	193.62000	0.19362	212.13000	0.21213	193.620	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	455.23000	0.45523	426.47000	0.42647	455.230	0.84	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/02/2013	Bond Future			211.40350		211.40350	211.40350	211.40350				0.00	0	0.00
R202	On 02/05/2013	Bond Future			214.32090		214.32090	214.32156	214.32156				0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	3,280.90000		3.28090	3,281.56000	3.28156	3,280.900			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	3,270.90000		3.27090	3,271.56000	3.27156	3,270.900			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	3,260.90000		3.26090	3,261.56000	3.26156	3,260.900			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.72000		113.48961	5.72000	113.48961		3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.81613		110.42396	5.78466	110.55031		3.94		0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	969.83000		0.96983	1,047.32000	1.04732	969.830	3.97		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	673.97000		0.67397	625.11000	0.62511	673.970	3.97		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	992.54000		0.99254	1,070.97000	1.07097	992.540	3.98		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	656.70000		0.65670	608.78000	0.60878	656.700	3.98		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,015.55000		1.01555	1,094.92000	1.09492	1,015.550	3.98		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	639.75000		0.63975	592.77000	0.59277	639.750	3.98		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.84956		111.87365	5.81597	112.00121		3.74		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,660.45000		98.66045	98,788.01000	98.78801	98,660.450	3.96		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.96		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.89405		109.30007	5.85773	109.42936		3.66		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,603.44000		1.60344	1,678.49000	1.67849	1,603.440	3.72		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,191.96000		1.19196	1,137.72000	1.13772	1,191.960	3.72		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,070.55000		107.07055	107,199.84000	107.19984	107,070.550	3.91		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,066.14000	1.06614	1,125.25000	1.12525	1,066.140	3.66	3.66	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,723.27000	1.72327	1,653.09000	1.65309	1,723.270	3.66	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,563.93000	1.56393	1,637.95000	1.63795	1,563.930	3.72	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,223.29000	1.22329	1,168.02000	1.16802	1,223.290	3.72	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,583.62000	1.58362	1,658.15000	1.65815	1,583.620	3.72	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,207.55000	1.20755	1,152.79000	1.15279	1,207.550	3.72	3.72	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 07/02/2013	Bond Future			5.97500	111.03371	5.97500	111.03371			5.39	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.07386	112.06072	6.04277	112.21511			5.34	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,737.01000	1.73701	1,845.69000	1.84569	1,737.010	5.43	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	671.05000	0.67105	625.34000	0.62534	671.050	5.43	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,769.24000	1.76924	1,878.84000	1.87884	1,769.240	5.44	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	654.27000	0.65427	609.48000	0.60948	654.270	5.44	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,801.76000	1.80176	1,912.27000	1.91227	1,801.760	5.44	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	637.81000	0.63781	593.93000	0.59393	637.810	5.44	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.11783	109.50540	6.08507	109.66130			5.42	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,621.90000	100.62190	100,777.80000	100.77780	100,621.900	5.71	5.71	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	5.71	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.16826	111.05786	6.13341	111.21591			5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,412.65000	4.41265	4,537.89000	4.53789	4,412.650	5.53	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	723.03000	0.72303	690.22000	0.69022	723.030	5.53	5.53	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,291.26000	2.29126	2,383.27000	2.38327	2,291.260	5.29	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,741.37000	1.74137	1,675.33000	1.67533	1,741.370	5.29	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,316.53000	2.31653	2,409.09000	2.40909	2,316.530	5.30	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,721.62000	1.72162	1,656.13000	1.65613	1,721.620	5.30	5.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	2,341.95000		2.34195	2,435.07000	2.43507	2,341.950	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,702.04000		1.70204	1,637.11000	1.63711	1,702.040	5.30	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 07/02/2013	Bond Future			5.12500		102.68788	5.12500	102.68788		0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.13643		103.89301	5.10234	103.91624		0.42	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	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,202.18000		1.20218	1,178.95000	1.17895	1,202.180	0.39	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	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,195.23000		1.19523	1,172.00000	1.17200	1,195.230	0.39	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	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,188.28000		1.18828	1,165.05000	1.16505	1,188.280	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.00569		101.49508	4.95324	101.51819		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,496.97000		30.49697	30,520.08000	30.52008	30,496.970	0.35	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	0.35	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.52144		102.93394	4.39096	102.95731		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	27.98000		0.02798	37.37000	0.03737	27.980	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	69.44000		0.06944	55.46000	0.05546	69.440	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	28.63000		0.02863	38.16000	0.03816	28.630	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	68.29000		0.06829	54.45000	0.05445	68.290	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	29.29000		0.02929	38.96000	0.03896	29.290	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	67.16000		0.06716	53.46000	0.05346	67.160	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future			6.27000		105.98940	6.27000	105.98940		6.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.34575		107.09770	6.32018	107.23959		6.72	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,622.42000		1.62242	1,712.45000	1.71245	1,622.420	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,101.47000		1.10147	1,049.61000	1.04961	1,101.470	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,653.96000		1.65396	1,744.87000	1.74487	1,653.960	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,077.92000		1.07792	1,026.94000	1.02694	1,077.920	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,685.83000		1.68583	1,777.61000	1.77761	1,685.830	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,054.74000		1.05474	1,004.63000	1.00463	1,054.740	6.80	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.39804		104.86724	6.37129	105.01053		6.78	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,296.05000		97.29605	97,439.34000	97.43934	97,296.050	7.10	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.10	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.45365		106.35395	6.42547	106.49921		6.68	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,090.85000		3.09085	3,181.60000	3.18160	3,090.850	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,882.24000		1.88224	1,827.73000	1.82773	1,882.240	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,121.13000		3.12113	3,212.34000	3.21234	3,121.130	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,861.76000		1.86176	1,807.71000	1.80771	1,861.760	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,151.55000		3.15155	3,243.21000	3.24321	3,151.550	6.76	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,841.46000		1.84146	1,787.86000	1.78786	1,841.460	6.76	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.41000		104.62150	6.41000	104.62150		7.54	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.48322		102.30273	6.45259	102.49189		8.02	0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,055.89000		2.05589	2,181.60000	2.18160	2,055.890	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,094.43000		1.09443	1,030.98000	1.03098	1,094.430	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,092.88000		2.09288	2,219.69000	2.21969	2,092.880	8.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.65	Put	1,070.47000		1.07047	1,008.12000	1.00812	1,070.470	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,130.21000		2.13021	2,258.11000	2.25811	2,130.210	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,046.91000		1.04691	985.65000	0.98565	1,046.910	8.09	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.53196		103.64583	6.50011	103.83701		7.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,601.36000		94.60136	94,792.54000	94.79254	94,601.360	8.38	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.58858		101.71929	6.55524	101.91311		8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,192.88000		6.19288	6,346.65000	6.34665	6,192.880	8.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,066.86000		1.06686	1,026.81000	1.02681	1,066.860	8.70	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,510.15000		3.51015	3,628.42000	3.62842	3,510.150	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,348.87000		2.34887	2,273.32000	2.27332	2,348.870	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,543.05000		3.54305	3,661.91000	3.66191	3,543.050	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,324.54000		2.32454	2,249.58000	2.24958	2,324.540	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,576.09000		3.57609	3,695.54000	3.69554	3,576.090	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,300.40000		2.30040	2,226.03000	2.22603	2,300.400	8.38	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 07/02/2013	Bond Future			8.17500		82.44932	8.17500	82.44932		14.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.27571		79.96627	8.25084	80.17916		16.57	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,426.30000		1.42630	1,518.52000	1.51852	1,426.300	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,926.14000		3.92614	3,805.47000	3.80547	3,926.140	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,456.62000		1.45662	1,550.05000	1.55005	1,456.620	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,866.93000		3.86693	3,747.47000	3.74747	3,866.930	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,487.49000		1.48749	1,582.14000	1.58214	1,487.490	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Put	3,808.42000		3.80842	3,690.18000	3.69018	3,808.420	16.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.34402		81.01607	8.31851	81.23147		18.03	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,066.96000		71.06696	71,282.36000	71.28236	71,066.960	18.74	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	18.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.42039		79.02024	8.39414	79.23854		19.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,227.39000		10.22739	10,402.94000	10.40294	10,227.390	19.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,007.30000		2.00730	1,964.55000	1.96455	2,007.300	19.95	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,748.44000		6.74844	6,894.47000	6.89447	6,748.440	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,771.75000		3.77175	3,699.48000	3.69948	3,771.750	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,794.24000		6.79424	6,940.77000	6.94077	6,794.240	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,739.47000		3.73947	3,667.70000	3.66770	3,739.470	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,840.41000		6.84041	6,987.43000	6.98743	6,840.410	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,707.68000		3.70768	3,636.40000	3.63640	3,707.680	19.37	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 07/02/2013	Bond Future			164.86273		164.86273	164.86273	164.86273			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.70052		164.70052	164.70258	164.70258			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,560.52000		3.56052	3,562.58000	3.56258	3,560.520		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,550.52000		3.55052	3,552.58000	3.55258	3,550.520		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,540.52000		3.54052	3,542.58000	3.54258	3,540.520		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.48361		126.48361	126.48361	126.48361			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.20369		128.20369	128.01608	128.01608			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,513.69000		2.51369	2,326.08000	2.32608	2,513.690		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	2,503.69000		2.50369	2,316.08000	2.31608	2,503.690		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	2,493.69000		2.49369	2,306.08000	2.30608	2,493.690		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.13224		133.13224	133.13224	133.13224			0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.64011		134.64011	134.64411	134.64411			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,550.11000		3.55011	3,554.11000	3.55411	3,550.110		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	3,540.11000		3.54011	3,544.11000	3.54411	3,540.110		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	3,530.11000		3.53011	3,534.11000	3.53411	3,530.110		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 07/02/2013	Bond Future			7.86000		94.96588	7.86000	94.96588		14.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.94853		92.32060	7.92364	92.54071		15.24	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,157.98000		2.15798	2,276.07000	2.27607	2,157.980	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,123.41000		3.12341	3,021.39000	3.02139	3,123.410	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,197.19000		2.19719	2,316.50000	2.31650	2,197.190	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,073.05000		3.07305	2,972.25000	2.97225	3,073.050	15.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.86	Call	2,236.83000		2.23683	2,357.36000	2.35736	2,236.830	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,023.24000		3.02324	2,923.66000	2.92366	3,023.240	15.18	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.01546		93.53265	7.98990	93.75529		15.42	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,917.63000		82.91763	83,140.27000	83.14027	82,917.630	16.01	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.09200		91.32168	8.06565	91.54740		16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,311.13000		7.31113	7,468.49000	7.46849	7,311.130	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,194.11000		3.19411	3,125.75000	3.12575	3,194.110	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,361.34000		7.36134	7,519.21000	7.51921	7,361.340	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,164.46000		3.16446	3,096.61000	3.09661	3,164.460	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,411.66000		7.41166	7,570.05000	7.57005	7,411.660	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,135.04000		3.13504	3,067.71000	3.06771	3,135.040	16.37	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 07/02/2013	Bond Future			8.20500		84.35651	8.20500	84.35651		15.63	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.31256		81.64374	8.28259	81.91533		17.66	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,864.12000		72.86412	73,135.71000	73.13571	72,864.120	18.38	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.38	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.37825		82.71557	8.34750	82.99046		18.62	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,267.67000		72.26767	72,542.56000	72.54256	72,267.670	19.29	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	19.29	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 18/03/2013	Foreign Exchange Future			1.44320		1.44320	1.43620	1.43620		12.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,532.87670		0.15329	1,463.21990	0.14632	1,532.877	14.17	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.87670		0.00009	1.21990	0.00012	0.877	14.17	0.00	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 18/03/2013	Foreign Exchange Future	1.30	Call	1,433.27820		0.14333	1,363.78150	0.13638	1,433.278	13.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	1.27820		0.00013	1.78150	0.00018	1.278	13.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,333.96570		0.13340	1,264.75870	0.12648	1,333.966	13.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	1.96570		0.00020	2.75870	0.00028	1.966	13.66	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45570		1.45570	1.44870	1.44870		13.56	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	830.52460		0.08305	779.49900	0.07795	830.525	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	173.52460		0.01735	192.49900	0.01925	173.525	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	760.17540		0.07602	711.63080	0.07116	760.175	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	203.17540		0.02032	224.63080	0.02246	203.175	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	697.23490		0.06972	651.60520	0.06516	697.235	13.04	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	240.23490		0.02402	264.60520	0.02646	240.235	13.04	0.00	0	0.00
Total for Derivatives :											585,889,415.90	76,565	1 602 829.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.21533	99.94188	12.18510			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		24.35143	108.85858	24.29304			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.86828	100.00011	9.84384			1,000,001,100,000.00	10,000,000	13,300,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.27976	111.70673	12.24968			3,574,615,360,000.00	32,000,000	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01951	100.63261	0.01946			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00794	100.64155	0.00792			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.49716	8.00000	46.48708			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.71567	101.73855	10.69135			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		26.17917	105.29362	26.11807			69,177,908,340.00	657,000	12,632,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	105.62267	49.60811	105.62267	49.49202			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.41838	100.96284	9.39458			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.04090	111.66393	14.00652			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	60.91153	100.00003	60.71715			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	84.33349	215.58145	83.93998			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.11159	134.94825	31.02045			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.83101	269.82094	2.81776			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.47594	100.53123	23.41880			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.73763	100.25380	42.63156			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.34856	100.10451	13.31547			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.61812	100.10764	8.59676			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.13613	100.11256	8.11596			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.20236	100.11573	8.18203			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.82210	113.03853	28.75085			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.13890	102.88112	23.08013			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.23332	106.71879	35.15018			0.00	0	17,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.92654	101.43096	29.85149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.44506	100.69530	23.38664			553,824,150,000.00	5,500,000	5,500,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.54760	101.53927	11.51861			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.17126	101.47729	16.13069			507,386,450,000.00	5,000,000	2,500,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.74127	101.61005	9.71680			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	110.89358	104.93328	110.57840			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.97471	108.48706	69.80737			9,329,887,160.00	86,000	1,251,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.89806	101.57306	61.69783			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	107.69479	100.00000	107.40372			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	52.58680	100.57314	99.72521			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	84.35889	215.26681	83.96571			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.48188	133.33110	42.35857			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.54620	122.14204	22.48500			439,711,344,000.00	3,600,000	1,800,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.38850	113.35700	9.36444			0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73415	100.00000	1.73415			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.96159	123.70523	16.91652			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.12508	102.18114	17.08185			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.18855	99.83242	11.16088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.24643	99.82309	11.21862			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.79821	99.81405	11.76905			0.00	0	300,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.30340	106.48741	5.29052			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.10083	100.00000	22.04611			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.92153	165.75435	3.90821			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.27899	157.68318	13.23551			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.17704	170.05600	3.16603			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	138.86667	143.83197	138.34397			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.72780	172.68858	3.71477			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	84.33673	215.54135	83.94326			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	84.33303	215.58717	83.93951			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.89581	71.58015	6.88562			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.89581	71.58015	6.88562			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	101.62431	100.36979	101.35804			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.52132	84.61000	12.50031			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.41505	92.57000	19.38023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	100.05362	11.26640	100.05362	11.23848			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.31275	95.34000	17.28102			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.42869	100.00000	32.36716			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.15653	94.00000	16.12722			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.13631	94.99000	15.10864			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.81201	89.20000	31.75556			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.34523	90.02000	30.29087			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.14310	101.37010	9.12018			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.99435	101.21709	8.97184			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.01540	89.83000	28.96349			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.14703	136.93312	21.08651			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.51175	102.86000	24.46429			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.95671	96.69000	24.90959			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.98338	96.61000	23.93814			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.59449	96.38000	23.55004			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.55486	99.94804	9.53120			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.22648	121.81240	24.16291			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	75.33912	104.20000	75.18578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	101.30453	9.49848	101.30453	9.47468				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.33674	93.54000	21.29742				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.25158	92.85000	20.21446				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.00689	103.39542	2.00228				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.65416	149.61017	2.64603				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.28831	196.08295	2.27974				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.82970	95.40000	16.79859				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	70.84930	107.27000	70.70208				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.69031	94.09000	16.65941				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.35481	100.00000	9.28236				0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.48473	114.69202	13.45100			36,930,830,440.00	322,000	4,599,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	24.20890	105.76936	24.15219			30,250,036,960.00	286,000	4,244,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.70319	102.79126	9.68110			32,790,411,940.00	319,000	3,466,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.37998	101.48825	12.35194				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.32692	110.44192	18.28245				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	37.00343	125.04605	36.90169				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.37437	4.00000	121.35087				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.79265	274.59193	2.77943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.75886	123.88924	4.74580			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.51037	128.40915	2.50329			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	80.01840	99.53952	79.78528			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	97.59546	100.06620	97.35071			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	87.46550	100.07265	87.05654			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.32925	100.00000	25.26652			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	66.10207	100.53957	65.89013			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	87.86753	101.66199	87.66031			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	66.10207	100.53957	65.89013			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	84.31762	101.42690	84.12723			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	89.30278	102.82057	89.10433			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.67766	111.03772	26.61266			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.62325	100.83941	20.57292			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.89779	100.86237	20.84677			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.78847	101.18756	24.72777			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	61.42396	100.06785	61.22782			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	61.39687	100.06721	61.20082			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond			100.81643	20.34864	100.81643	20.29899				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			54.43317	8.46330	54.43317	8.45323				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.61624	45.87715	100.61624	45.76539				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond			99.86961	61.32113	99.86961	61.16945				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000	19.71730	100.00000	19.67990				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000	16.55661	100.00000	16.52520				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	16.55661	100.00000	16.52520				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.07583	61.75803	100.07583	61.56082				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.07969	17.97498	100.07969	17.93044				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond			100.08857	18.84605	100.08857	18.79935				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond			100.07573	17.58665	100.07573	17.54308				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond			100.07841	17.84905	100.07841	17.80481				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond			100.07959	17.96449	100.07959	17.91998				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond			103.08180	10.05742	103.08180	10.03435				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond			103.08180	10.05742	103.08180	10.03435				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond			103.10163	10.10379	103.10163	10.08062				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond			100.07361	17.37673	100.07361	17.33367				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond			103.10163	10.10379	103.10163	10.08062				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	10.01103	103.06198	9.98807				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.65928	79.64238	28.61332				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.48860	100.07204	30.41305				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	62.81586	100.07100	62.66021				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.04880	99.94507	17.00660				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	62.81586	100.07100	62.66021				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.17366	100.07684	9.15093				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.99775	100.07933	8.97545				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.95015	100.08039	8.92797				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.72012	100.07826	8.69851				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	62.53643	100.06560	62.38147				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.73886	100.07361	9.71473				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	84.44761	101.31884	84.18655				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.72727	110.28658	10.69830				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	42.77145	100.06728	42.66547				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.39519	105.71996	49.27952				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	56.26295	100.99526	56.12081				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	101.18059	7.68680	101.18059	7.66756			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.63348	102.01291	7.61424			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.85865	100.00000	9.83995			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	56.83955	101.04786	56.69747			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.27801	100.00000	4.26848			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.49602	100.00000	5.48371			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.05912	72.59933	14.03811			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.33619	127.83552	3.32709			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.46439	127.87043	3.45494			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.47442	100.07569	8.45343			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.59189	100.62321	30.51737			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.59189	100.62321	30.51737			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	56.83955	101.04786	56.69747			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.79711	100.51806	31.71973			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.57017	100.07299	30.49442			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.51579	100.07235	30.44017			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.23149	101.33418	8.21087			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.41412	100.41093	12.38327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	101.33457	8.22009	101.33457	8.19949				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.79842	103.90444	9.77580				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.84357	103.93140	9.82083				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.51998	100.22094	30.44426				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.47489	100.59173	12.44383				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.87072	99.93469	11.84135				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.50892	100.07603	8.48783				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	70.31450	100.93686	70.13891			1,009,368,600,000.00	10,000,000	5,000,000.00	
ACL149	On 20/03/2014	Spot Bond	100.27790	42.54334	100.27790	42.43773				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.39395	100.06196	42.28891				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.68309	100.07446	10.65662				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	54.88610	100.76536	54.74772				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.81678	100.06587	21.76272				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.64787	100.06402	21.59423				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.97576	100.06760	21.92131				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.66062	100.07424	10.63420				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.26735	100.07047	10.24190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	100.06619	21.84660	100.06619	21.79246		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	21.95588	100.06739	21.90148		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	14.03175	102.65284	13.99968		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	16.87290	100.06844	16.83110		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	21.89626	100.06674	21.84201		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	44.77431	100.09530	44.66334		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	22.11159	100.18292	22.05674		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	42.51610	100.06691	42.41076		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	10.74081	108.26890	10.71530		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	10.62691	100.07386	10.60059		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.74352	103.66222	4.73224		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	21.94595	100.06728	21.89158		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	21.96587	100.06735	21.91143		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	10.54780	100.07626	10.52166		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.83285	100.07891	8.81097		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	8.25998	100.07361	8.23951		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	61.47272	100.07223	61.27642		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	30.75032	100.07839	30.67411		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	100.07574	22.44181	100.07574	22.38621			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.10959	100.08155	11.08205			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.54780	100.07626	10.52166			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.89013	100.07944	8.86811			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.86310	100.07796	9.83866			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.39124	100.07839	8.37044			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.78492	100.07515	11.75571			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.61676	100.07965	8.59541			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.76613	100.08103	8.74440			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	61.12499	100.06425	60.92982			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	61.16118	100.06489	60.96589			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.69363	100.06989	16.65227			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.85109	100.07148	16.80934			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.71324	100.08134	8.69164			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.71324	100.08134	8.69164			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.72750	100.08737	11.69843			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.73846	100.07679	9.71432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	100.08652	11.63761	100.08652	11.60878			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.67132	100.08684	11.64239			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.72750	100.08737	11.69843			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.86777	85.50175	6.85428		9,287,560,303,872.75	108,624,213	108,624,213.00	
ACL201	On 20/12/2022	Spot Bond	100.08315	8.90873	100.08315	8.88666			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.90873	100.08315	8.88666			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01729	100.00000	0.01724			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01666	100.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.43787	100.00000	100.00000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	95.19826	103.67806	94.96382			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.90368	100.56844	31.82600			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	32.60939	100.63477	32.52995			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	33.07967	100.67892	32.99905			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.36432	101.20949	15.32586			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.05949	101.34649	16.01924			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.98432	101.52904	16.94169			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.90190	108.27946	11.87348		12,019,020,060.00	111,000	4,126,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	124.59492	12.49982	124.59492	12.46660			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.54839	100.00000	31.47027			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.56815	115.64616	19.51889		7,285,708,080.00	63,000	9,750,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.15874	100.00000	30.08405			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.87478	100.00000	14.84168			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.42197	154.79211	4.40769			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.10423	129.92747	38.99800			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	87.66137	101.15622	87.44906			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.14029	99.92565	11.11271			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.81844	112.23984	12.78711			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.99190	101.18527	19.94187			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.21377	101.23711	9.19069			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.79248	100.00000	60.64193			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.89681	100.00000	8.87453			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.55398	114.82122	22.49783		8,611,591,500.00	75,000	78,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	10.11597	99.81750	10.09095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	100.11329	62.51232	100.11329	62.31263			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.18445	103.73691	68.02722			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.58659	99.83571	29.51344			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.55770	105.24488	34.47751			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.92031	111.52726	13.88645			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	55.82045	100.88946	55.67955			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.41085	104.32215	18.36350			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	84.35491	99.81811	83.98055			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.83216	102.00706	20.77965			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.81690	101.95171	20.76445			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.65827	99.81798	14.62204			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.72867	101.94160	20.67645			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.89216	104.59763	13.85636			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.05225	99.81335	20.00268			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.05225	99.81335	20.00268			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.92979	99.81340	16.88794			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.49588	101.35805	17.45203			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.40539	102.22265	18.35891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.83216	102.00706	20.77965			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.73163	102.70168	17.68666			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.17755	102.35327	12.14676			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.33229	99.82359	14.29686			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.33364	99.81671	14.29821			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.33364	99.81671	14.29821			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.55910	99.82722	31.48107			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	95.39096	99.86832	95.15857			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.36200	97.82330	19.31500			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.40923	103.70924	13.37492			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.71181	99.79214	14.67545			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.67792	100.04409	12.64651			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.62901	99.77076	1.62498			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.33634	92.33087	12.30790			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	59.44144	99.87024	61.51028			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.50779	99.83486	18.46203			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.81958	99.06007	9.79547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.66700	99.81958	0.66535			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.52985	104.16088	21.47455			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.62124	103.97505	19.57093			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.93245	106.00425	16.88828			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.55523	99.75847	14.51926			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27449	99.75846	0.27381			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.82053	100.00000	6.80759			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.94793	100.00000	20.89606			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.06497	100.00000	19.01776			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.76850	100.00000	11.73936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.78359	100.00000	11.75408			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.22868	100.00000	14.19344			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.32890	100.00000	12.29837			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	99.06965	100.20198	98.81449			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.74960	102.32067	31.66935			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.66755	102.37811	19.61781			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP67U	On 24/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	0.00	0	0.00	0	0.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	2.08562	169.54509	2.07856	0.00	0	0.00	0	0.00	
BD0205	On 28/04/2028	Spot Bond	150.32167	10.12978	150.32167	10.10435	0.00	0	0.00	0	0.00	
BD0206	On 02/03/2028	Spot Bond	150.48996	11.70894	150.48996	11.67953	0.00	0	0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	105.72100	10.16057	105.72100	10.13691	0.00	0	0.00	0	0.00	
BD310A	On 08/05/2014	Spot Bond	101.02420	38.56287	101.02420	38.46543	0.00	0	0.00	0	0.00	
BD310B	On 03/07/2013	Spot Bond	101.68745	87.09601	101.68745	86.81820	0.00	0	0.00	0	0.00	
BD310C	On 18/02/2014	Spot Bond	100.66680	46.26035	100.66680	46.14761	0.00	0	0.00	0	0.00	
BD311A	On 08/02/2014	Spot Bond	100.64029	54.94958	100.64029	54.81120	0.00	0	0.00	0	0.00	
BD311B	On 04/07/2013	Spot Bond	104.00756	86.93234	104.00756	86.65064	0.00	0	0.00	0	0.00	
BD311C	On 31/10/2013	Spot Bond	100.90417	55.97802	100.90417	55.83670	0.00	0	0.00	0	0.00	
BD311D	On 31/03/2013	Spot Bond	101.68177	95.41008	101.68177	95.17390	0.00	0	0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	100.33377	8.45889	100.33377	8.43788	0.00	0	0.00	0	0.00	
BD311F	On 20/09/2014	Spot Bond	100.06919	30.24843	100.06919	30.17348	0.00	0	0.00	0	0.00	
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.34817	100.00000	33.26467	0.00	0	0.00	0	0.00	
BEER01	On 19/07/2013	Spot Bond	100.00000	73.82108	100.00000	73.67911	0.00	0	0.00	0	0.00	
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.14405	101.11913	12.11369	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.19221	101.12772	12.16172			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.33662	101.15348	12.30576			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.81759	101.23934	12.78550			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.29793	101.32517	13.26461			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.63957	101.56516	14.60281			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.84910	100.00000	5.83462			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.76563	100.93890	9.74124			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.10575	100.99127	10.08050			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.25143	101.01372	10.22582			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.29998	101.02120	10.27424			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.88207	101.11093	10.85486			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.65685	101.23048	11.62767			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.66082	100.00000	3.65175			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.66082	100.00000	3.65175			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.76410	100.10441	9.73990			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.38923	100.11338	10.36348			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.55970	100.11583	10.53352			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.48819	107.76177	14.45373			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017		Spot Bond	100.12316		11.07108	100.12316	11.04364				0.00	0	0.00
BG42C	On	15/06/2017		Spot Bond	100.13609		11.98007	100.13609	11.95037				0.00	0	0.00
BG42DU	On	15/03/2017		Spot Bond	100.00000		2.62597	100.00000	2.61947				0.00	0	0.00
BG42YU	On	15/03/2017		Spot Bond	100.00000		2.62597	100.00000	2.61947				0.00	0	0.00
BID01	On	06/08/2014		Spot Bond	110.26280		34.29234	110.26280	34.20925			37,489,352,000.00	340,000	3,381,000.00	
BID04	On	23/11/2017		Spot Bond	100.53667		7.84152	100.53667	7.82244				0.00	0	0.00
BIDC26	On	02/08/2013		Spot Bond	96.69296		69.20164	96.69296	69.07501				0.00	0	0.00
BIDC28	On	20/02/2013		Spot Bond	99.18162		98.65956	99.18162	98.39577				0.00	0	0.00
BIDC29	On	08/05/2013		Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
BLG1A4	On	21/11/2015		Spot Bond	100.49749		16.79900	100.49749	16.75812				0.00	0	0.00
BLG1A5	On	21/11/2032		Spot Bond	100.00000		7.79202	100.00000	7.77316				0.00	0	0.00
BLG1A6	On	21/11/2032		Spot Bond	100.60117		8.19061	100.60117	8.17066				0.00	0	0.00
BLG1B	On	21/11/2015		Spot Bond	100.49926		16.82101	100.49926	16.78008				0.00	0	0.00
BLG1C	On	21/11/2015		Spot Bond	100.52855		17.18415	100.52855	17.14233				0.00	0	0.00
BLG1D	On	21/11/2015		Spot Bond	100.58172		17.84410	100.58172	17.80065				0.00	0	0.00
BLG1E	On	21/11/2015		Spot Bond	100.80214		20.58972	100.80214	20.53948				0.00	0	0.00
BLG1F	On	21/11/2032		Spot Bond	101.17004		15.96349	101.17004	15.92441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	100.10916	89.37028	100.10916	88.94227				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	87.71824	100.17136	87.44024				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	62.95557	100.07370	62.79958				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	80.88758	100.27042	80.71801				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.08003	100.00000	9.05755				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.09422	112.83919	34.01006			17,490,074,450.00		155,000	3,610,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.93778	121.22515	17.89088			7,394,734,150.00		61,000	69,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.61605	101.55684	13.58187				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.18714	100.95576	38.09069				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.82519	108.79348	17.78247			27,524,750,440.00		253,000	8,634,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.00864	109.29382	15.97013				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.31148	101.38676	10.28534				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.27304	110.62195	11.24566				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.21523	100.52977	22.16116				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.44800	105.82127	13.41648			41,905,222,920.00		396,000	3,001,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.59159	100.81182	9.56818				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.62531	105.70562	10.60083				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.12910	100.97754	15.09089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	100.26196	11.46732	100.26196	11.43885			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.76364	123.26011	11.73264			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.47344	119.72199	11.44390		239,443,980,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.54995	13.56568	123.54995	13.52967		13,343,394,600,000.00	108,000,000	26,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	16.02745	100.40002	15.98762			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.79309	107.22537	21.74146			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	27.29180	100.86678	27.22293			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	110.65549	101.10082	110.35234			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.28402	102.24997	43.17468			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.23715	102.59156	27.16814			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.52325	100.41408	24.46229			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	101.53475	100.11325	101.28001			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	47.10248	100.18762	46.98564			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	87.46543	100.07319	87.05647			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	87.46543	100.07319	87.05647			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	87.46543	100.07319	87.05647			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	66.07863	100.53672	65.86677			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	87.48648	100.07373	87.07742			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	87.27597	100.06833	86.86791			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	87.10756	100.06400	86.70030			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	99.21334	100.60353	98.69632			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.39458	101.15466	24.33487			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	87.76932	99.83222	87.49197			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.24136	101.14186	24.18203			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	61.41929	100.06829	61.22317			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	61.26128	100.06451	61.06566			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.05098	101.20948	24.98963			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	66.70480	100.61649	66.49543			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	66.70280	100.58787	66.49349			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	66.49875	100.59448	66.28544			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	87.52859	100.07482	87.11931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond	100.07103	87.38123	100.07103	86.97266			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	61.57730	100.07206	61.38067			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	71.16103	106.64650	70.99321			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	96.38597	103.71200	96.15423			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	68.61196	104.51633	68.45279			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	68.33489	100.85780	68.11996			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	44.73556	100.09542	44.62469			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	63.56057	100.79729	63.40206			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	63.56057	100.79729	63.40206			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	88.13364	101.28023	87.92597			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	26.81345	100.83563	26.74581			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.21672	100.00000	18.17161			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.01668	100.00000	17.97206			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.53403	100.07575	17.49058			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.62774	100.00000	42.52099			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	94.95361	100.04314	94.72192			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	95.54084	100.23356	95.30733			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	95.16357	100.08420	94.93129			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	95.16630	100.05746	94.93408			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.68422	100.00000	41.58099			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.63748	100.06980	13.60369			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.43281	100.15069	16.39207			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.30640	99.78582	11.28115			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.43281	100.15069	16.39207			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.79659	101.41261	12.76450			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.96861	100.22617	48.84710			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.12605	100.17009	50.00173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	108.36668	7.11639	108.36668	7.09967				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.07291	99.52839	13.04137				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.19289	108.34841	4.18263				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.72733	102.60151	16.68911				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.36789	100.25498	50.24288				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.43281	100.15069	16.39207				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.43281	100.15069	16.39207				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.77235	107.96614	4.76058				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.74154	107.75628	8.72001				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.82570	100.11142	15.78647				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	97.42867	100.00002	97.18691				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	97.91607	100.07054	97.67051				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	87.96223	100.08593	87.55090				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	64.55367	100.10498	64.39367				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.80224	101.25895	27.73262				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.87323	101.27689	27.80342				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.76332	105.79026	14.72892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	101.32709	28.37347	101.32709	28.29350			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.98477	101.30689	27.91466			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.68695	101.18509	10.66021			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.68508	101.19643	10.65834			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.77590	105.99233	14.74142			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.77590	105.99233	14.74142			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	47.31943	107.65143	47.19428			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.72598	110.88445	47.59641			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.36659	104.90153	13.33565			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.34529	100.07790	12.31470			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.29870	100.08711	13.26574			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	89.48318	100.16277	89.05236			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	89.50043	100.16385	89.06953			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.54284	101.18605	27.47390			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.54284	101.18605	27.47390			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.51097	100.17539	50.38570			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	88.41520	101.40617	88.20664			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	88.41520	101.40617	88.20664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.16285	17.25562	100.16285	17.21282				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.77137	100.71861	9.74675				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	52.79576	100.63163	99.72506				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.12681	100.07925	11.09923				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.63886	100.51081	21.58620				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.39945	100.54638	9.37656				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.49603	103.07581	9.47460				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.49603	103.07581	9.47460				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.58622	100.51075	23.14127				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.60195	100.51227	23.16183				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.59293	99.62826	13.56012				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.31434	100.86363	13.28184				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.05063	100.17567	21.99594				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.05336	100.84631	13.02150				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.57778	99.94994	21.52438				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.57778	99.94994	21.52438				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.57778	99.94994	21.52438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	99.94994	21.57778	99.94994	21.52438			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.57778	99.94994	21.52438			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.75511	99.94850	21.70126			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.24468	99.94597	10.21933			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.24468	99.94597	10.21933			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.24468	99.94597	10.21933			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.24468	99.94597	10.21933			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.24468	99.94597	10.21933			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.30023	99.94556	10.27474			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.74821	110.57517	12.71724			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	44.55075	100.09271	44.44034			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.45612	100.59304	30.38194			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	91.60658	99.85267	91.38452			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.87413	100.09928	42.76787			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	42.87413	100.09928	42.76787			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.28105	101.01926	9.25760			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.28956	100.09028	12.25911			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	12.61941	100.79299	12.58862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.10632	13.97433	100.10632	13.93969			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.37918	100.07520	10.35346			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.32300	100.07467	10.29741			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.37964	100.07203	10.35393			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.03049	100.58176	9.00850			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.36157	100.62464	10.33633			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.33635	100.62450	12.28377			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.35717	100.07182	10.33151			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.02458	100.10367	24.96255			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.74019	100.32695	10.71351			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.84684	100.05044	21.79272			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.50478	99.94992	21.45154			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.90344	100.07255	16.86155			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.39038	100.08473	11.36215			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.39038	100.08473	11.36215			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.39038	100.08473	11.36215			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.39038	100.08473	11.36215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	100.79550	9.03065	100.79550	9.00787			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	10.00584	100.46527	9.98096			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.52280	99.93367	11.49427			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.52280	99.93367	11.49427			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.41169	99.93449	11.38345			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.28471	99.84728	11.25681			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.41169	99.93449	11.38345			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.36782	99.84633	11.33971			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.65462	100.08705	1.65052			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.28471	99.84728	11.25681			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.31269	99.84728	11.28471			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.36782	99.84633	11.33971			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.15473	100.00000	6.13949			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.26826	100.00000	6.25274			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.65469	100.08579	1.65059			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.65992	100.00000	1.65581			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.65992	100.00000	1.65581			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.65992	100.00000	1.65581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN306	On 18/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.94325	100.00000	0.94024				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.94325	100.00000	0.94024				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.90519	100.00000	0.90117				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.78449	100.00000	19.74023				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.78449	100.00000	19.74023				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70991	35.42491	0.70927				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	86.57354	156.72722	86.26199				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	100.21876	100.26956	99.95846				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	100.17149	100.26726	99.91132				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	151.84469	100.00000	151.43845				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	134.67538	156.52494	134.17988				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	100.12421	100.26496	99.86417				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	94.71161	154.89181	94.34258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	85.50392	100.90305	85.30814			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	85.50392	100.90305	85.30814			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.87836	164.96027	4.85968			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	90.31854	98.96405	90.11503			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	90.33672	98.95402	90.13320			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	100.17149	100.26726	99.91132			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	100.17149	100.26726	99.91132			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.49429	100.00000	15.45593			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	93.08085	102.57148	92.85915			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.79971	127.81539	8.77585			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.64914	80.28000	20.61583			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.70093	80.11138	20.66758			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.38521	101.51920	11.35664			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.38521	101.51920	11.35664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.51169	100.07895	12.48069			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.89081	100.07296	11.86135			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.66063	100.07419	10.63421			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	85.18558	101.51807	84.92018			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.77252	100.07839	10.74582			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.52222	101.17107	9.49840			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.90187	100.00000	0.89777			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.15869	112.14249	19.11163			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	91.63810	102.77374	91.42306			0.00	0	352,000.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.19024	104.83082	11.16436		5,136,710,180.00	49,000	59,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	11.97027	123.34967	11.93871			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.31069	109.68398	19.26435			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.39433	116.79754	13.36033			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.96786	5.86800	99.95179			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.62115	100.46415	31.54338			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.79389	100.49279	10.76764			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	23.11647	100.39083	23.05903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	100.94063	19.44625	100.94063	19.39714			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	97.32307	100.39538	97.06324			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	94.54680	100.24848	94.30192			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	93.76770	100.00000	93.54011			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	93.24043	101.22658	93.01222			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.60315	100.00000	14.56699			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.82519	6.86000	101.78683			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	85.51292	100.00000	85.31813			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.88330	102.15380	42.77505			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.97755	102.26580	23.91698			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	61.30361	102.03232	61.14905			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	72.04781	105.76710	71.88177			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.15745	127.91650	17.11090		179,083,100,000.00	1,400,000	15,000,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	8.41934	116.63462	8.39800		21,844,378,779,218.40	187,288,978	63,038,978.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.96489	119.62218	12.93189		20,259,015,985,180.40	169,358,358	106,211,058.00	
E170	On 01/08/2020	Spot Bond	146.45461	9.64301	146.45461	9.61378		6,736,912,060,000.00	46,000,000	23,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	104.01633	17.09055	104.01633	17.04672			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.20451	100.57434	25.14178			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.26654	100.62205	10.24097			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.18056	100.65378	4.17015			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.70148	100.68546	1.69724			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.04332	128.03785	12.01062		10,243,028,000,000.00	80,000,000	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.66000	117.91389	1.66000	117.89850		400,060,000,000.00	241,000,000	40,500,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.26972	104.49020	2.26427			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.52522	117.22671	9.50097			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.63728	117.96601	13.60239			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.86362	108.44717	11.83525			0.00	0	2,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.19952	100.61804	16.16005			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.88257	100.74391	54.74422			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	99.18033	100.55022	98.91009			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	52.70253	100.00000	52.70251			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.59378	100.00000	38.49821			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.71378	100.00000	98.46132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	40.12494	100.00000	39.98743			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	86.38516	100.00000	86.18657			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.40619	124.62183	28.32787			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.28739	105.65441	25.22820			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.79669	106.40064	18.74750			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.19641	101.27791	10.17088			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.40061	100.72291	31.32405			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.94631	100.66122	30.87090			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00133	100.64003	0.00133			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.50541	100.73714	31.42859			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00132	100.71039	0.00132			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.71845	100.58516	65.51223		62,765,139,840.00		624,000	208,000.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.56167	100.60896	30.48723			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.36459	100.62801	16.32473			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.72417	100.58802	65.51793		24,141,124,800.00		240,000	80,000.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00134	100.58833	0.00134			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00134	100.61654	0.00133			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.19254	107.62781	21.14246		1,737,005,225,590.00		16,139,000	6,011,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	115.04070	11.62864	115.04070	115.04070	11.59965			69,503,607,425,681.10	604,165,373	256,268,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.54868	123.79417	123.79417	8.52596			10,007,577,276,735.70	80,840,457	261,199,457.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.48157	101.89369	101.89369	10.45788			6,071,683,179,920.28	59,588,412	51,848,000.00
ES33	On 15/09/2033	Spot Bond	8.78000	91.06851	8.76000	91.21837				7,664,365,471,920.00	872,934,564	869,138,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.28798	100.52379	16.24833				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	58.93527	101.23849	58.78771				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	93.10268	100.14918	92.86545				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.57363	100.00000	10.54715				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.28954	100.00000	10.26378				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	76.56709	100.72700	68.00297				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	76.62442	100.75346	68.12199				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	76.80782	100.83807	66.23898				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	76.91097	100.88562	68.71693				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.83049	106.83968	35.74587				38,675,964,160.00	362,000	14,876,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.16799	102.29365	10.14493				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.94466	100.22508	12.91254				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.35047	100.22502	9.32726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.16350	10.70840	101.16350	10.68161			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01799	101.09860	0.01795			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.04152	109.77327	13.01020			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.15700	98.22086	10.13225			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	56.76484	100.00000	56.63302			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	84.32332	215.70757	83.92967			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	73.70763	105.50847	73.55688			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.56024	127.58470	2.55305			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.80029	273.62971	2.78706			0.00	0	1,000,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.64965	149.98730	2.64152			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.25694	199.45863	2.24838			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.38093	121.07209	24.31725			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.71726	100.00000	29.65077			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.71726	100.00000	29.65077			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.69946	52.69690	3.69518			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.49459	33.20196	3.49185			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.76587	31.98407	3.76300			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	43.05223	100.55103	42.95598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.09338	86.14760	101.09338	85.94958			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.56683	100.83125	15.52884			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.20025	100.12935	47.08323			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.58033	100.07866	43.47233			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	15.19092	100.80714	15.15385			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.19092	100.80714	15.15385			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.26820	100.52930	11.24016			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.96766	100.79281	14.93115			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.28965	100.08975	12.25919			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	97.42842	100.50743	96.92896			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.90457	100.15766	16.86265			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.82916	100.07580	10.80233			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.75043	100.08460	11.72130			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.08153	100.10209	44.96978			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.63314	98.00000	10.22189			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.33345	100.00000	9.92231			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.74001	100.15523	16.69850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	11.72750	100.08737	11.69843			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.86167	100.10732	13.82731			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.81622	100.11620	14.77949			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.24440	100.08283	11.21653			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.20869	102.36455	12.17782			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.15238	100.12857	16.11234			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.55897	100.08579	11.53033			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.15435	100.00000	7.62821			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.41215	100.10168	12.38138			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.57526	100.12161	14.53912			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.34732	100.09179	11.31920			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.02701	100.09811	11.99721			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.90715	100.11547	13.87267			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.98979	100.10701	12.95760			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.46203	100.12057	14.42617			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.27728	100.12805	15.23940			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.87317	100.11516	13.83878			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.47679	100.11151	13.44339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.09968	12.19693	100.09968	12.16670			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.99304	100.09779	11.96331			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.75643	100.12327	14.71985			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.58658	100.12172	14.55042			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.12231	100.11745	14.08729			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.77908	100.12348	14.74244			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.70664	100.10439	12.67514			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.39264	100.09221	11.36441			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.76112	100.07700	9.73693			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.42447	100.12940	15.38622			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.93748	100.09221	31.85833			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.10447	100.10419	20.05464			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	14.13519	100.72629	14.10072			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.61130	100.09926	19.56270			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.66757	100.08547	10.64113			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42382	98.00000	1.42022			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.78087	100.08652	10.75415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	9.88576	100.07817	9.86127			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.19170	100.08103	10.16644			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.19366	100.10890	13.16096			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	56.55379	100.20368	56.37298			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.52318	100.21459	38.42761			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	59.07273	100.20368	58.88388			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.43308	100.19795	38.33773			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.65508	100.07944	1.65098			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.67841	100.38297	0.67672			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.90835	100.00000	0.90442			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	63.99994	100.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	63.99994	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	43.45721	100.57737	43.36005			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	39.82409	101.33365	39.72430			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.38662	100.08266	23.32866			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.21637	100.08218	18.17123			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	57.56351	101.28616	57.41933			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.60783	98.45245	10.58193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	115.36525	99.06070	115.36525	98.75151				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	84.65816	101.29693	84.39569				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.88702	100.06887	42.78075				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.63727	101.11641	9.61318				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.31551	115.36587	5.30214				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.02166	100.08387	12.98940				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.12143	100.08483	13.08892				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.07163	115.54905	4.06138				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.80506	113.64754	29.74313				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.73618	115.36587	3.72679				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.41208	117.71276	5.39826				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.77226	118.00209	9.75141				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.64647	101.27177	10.61981				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.14818	100.00000	20.09828				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.78900	100.20020	19.73991				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.02345	100.17418	17.97875				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.28797	4.73000	108.26486				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	100.17741	18.24280	100.17741	18.19756			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.73559	100.07144	11.70651			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.95514	100.08326	12.92303			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.92282	100.11237	33.83873			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.59567	100.09907	14.55949			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.17449	100.09502	14.13936			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	97.04550	100.06298	96.80214			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	97.05449	100.06521	96.81110			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	97.09158	100.06023	96.84810			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	97.18319	100.06131	96.93948			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.31227	100.08049	11.28424			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.14592	100.16123	17.10340			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.30103	100.08038	11.27303			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.25962	97.80179	25.19830			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.70536	100.16949	17.66145			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.66079	100.83728	15.62256			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	79.31256	99.94942	79.08209			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	80.19182	101.49845	79.95601			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
FRE2B1	On 02/08/2013	Spot Bond	99.46188	79.43212	99.46188	79.20217				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	79.87649	103.49133	79.63804				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	79.82881	97.69123	79.60093				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	79.29178	100.87998	79.05971				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	79.53757	101.02852	79.30451				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	79.83936	101.21079	79.60509				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	80.02876	101.32512	79.79372				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.47142	144.28965	18.41452				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	64.94828	100.90946	64.73937				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.92380	103.60434	38.82432				0.00	0	2,000,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.28879	101.69223	20.23780				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.97054	103.43851	14.93232				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.24046	102.25429	9.21711				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.97129	101.76484	8.94920				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.06152	100.00000	14.03484				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.89928	261.70847	2.88599				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.80220	273.38978	2.78897				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	256.75899	2.94294	256.75899	2.92963			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.33207	123.65104	2.32589			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.12884	101.04016	7.11103			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.57601	123.78317	2.56896			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.85095	101.29456	12.81876			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.98335	101.45459	10.95579			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	79.66471	101.10626	79.43115			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.00464	100.92257	6.98696			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	62.44162	100.00005	62.28699			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.24874	98.38735	2.24358			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	93.92586	101.21006	93.69374			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.76150	100.00000	96.52020			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	97.44392	100.42877	96.94220			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76823	100.00000	0.76631			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.64401	104.97509	13.60873			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	93.68891	100.28475	93.21451			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	91.82785	100.19981	91.37244			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.72103	100.80772	6.70408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	18.01515	101.07593	17.97010				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.37565	100.44759	9.35233				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.90876	100.17395	42.80234				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.29138	100.76967	16.25075				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	38.63773	100.98200	38.54122				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	77.74515	100.85889	77.52156				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.15254	102.64440	13.11921				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.42908	100.85054	56.28828				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.74156	108.09035	2.73483				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.70524	101.11747	1.70106				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	59.95880	100.16642	59.81010				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.36854	107.16699	36.28242				9,109,194,150.00	85,000	92,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.92915	108.33117	26.86483				51,673,968,090.00	477,000	1,304,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.02433	107.16932	14.98876				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.97269	109.08100	12.94154				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.00344	117.62764	12.97044				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.56691	108.91524	10.54156				42,259,113,120.00	388,000	1,903,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	118.59653	10.76064	118.59653	10.73315			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.24396	109.40010	13.21259			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.80610	86.57971	11.78279			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.34614	100.55204	16.30546			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.74684	101.32185	15.70738			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.74524	101.40666	20.69323			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.45454	107.64302	14.42037			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	105.72414	100.00000	105.44445			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	102.24056	100.00000	101.97079			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	96.54828	100.37860	96.29260			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	50.19041	99.24126	99.72884			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	91.80313	98.75737	91.57566			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD183	On 12/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.73967	101.20169	7.72030			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.61334	101.57032	9.58920			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.86925	100.58455	7.84966		4,911,146,066,358.40	48,826,048	12,206,512.00	
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.02256	100.59878	8.00258			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.31883	100.62628	8.29812			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.17665	100.00000	2.17103			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.68643	100.66039	8.66479			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.19661	100.70773	9.17370			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	31.06530	100.25900	30.98819			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.40990	101.08226	11.38106			0.00	0	750,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.42052	101.25499	15.38190			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.53803	100.11004	11.50943			0.00	0	10,360,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	101.64234	26.91076	101.64234	26.84314		609,854,040,000.00	6,000,000	2,000,000.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.35859	100.23736	9.33536		0.00	0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.88164	99.99999	11.85222		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	101.18024	20.00775	101.18024	19.95769		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	100.20054	9.25905	100.20054	9.23607		0.00	0	0.00	
HILC03	On 17/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009		0.00	0	0.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45763	101.50868	52.45762		0.00	0	0.00	
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45763	101.50868	52.45762		0.00	0	0.00	
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00032	100.00000	50.00031		0.00	0	0.00	
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.56426	100.00000	77.41509		0.00	0	0.00	
HMS1B7	On 19/07/2013	Spot Bond	101.18125	82.66149	101.18125	82.41164		0.00	0	0.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.23193	101.21718	20.18128		0.00	0	0.00	
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.42090	107.10005	20.36715		0.00	0	0.00	
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58484	101.59173	52.58482		0.00	0	0.00	
HMS1C3	On 19/07/2013	Spot Bond	101.22625	82.72188	101.22625	82.47175		0.00	0	0.00	
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.53530	101.28016	20.48387		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.27197	117.06290	18.21994			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74925	101.69896	52.74923			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	82.83056	101.30724	82.57994			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.92501	101.36111	20.87255			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.13862	114.94363	19.08498			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33044	102.07916	53.33042			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	82.97541	101.41519	82.72414			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.40077	101.46001	21.34708			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68694	102.24978	53.68692			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53535	102.77072	54.53533			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.49481	120.49879	8.47271		7,730,961,368,820.00	64,158,000	47,535,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.75853	278.97229	2.74534		52,446,790,520,000.00	188,000,000	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.75476	279.46415	2.74157		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.73693	109.78196	8.71583		6,410,717,554,200.00	58,395,000	29,261,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.71357	110.08516	8.69248		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.15000	112.77117	1.15000	112.75803		496,800,000,000.00	432,000,000	509,700,000.00	
I2038	On 31/01/2038	Spot Bond	1.85000	111.23299	1.85000	111.21789		250,120,000,000.00	135,200,000	355,670,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.95000	118.26444	1.95000	118.24807			459,225,000,000.00	235,500,000	526,936,043.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.07296	94.50000	25.02730			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.20503	111.10415	28.13627			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	99.76515	100.38955	99.50907			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.37616	101.98179	22.31977			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.70487	100.56090	21.65085			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	84.13788	99.93156	83.75908			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	63.94361	100.23834	63.78493			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	43.07634	100.38793	42.96930			307,187,065,800.00	3,060,000	1,020,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.83199	104.99431	48.71828			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.63270	110.23108	18.58757			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.70750	114.54738	13.67325			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	44.88700	103.99743	44.78386			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.91386	101.06758	38.81657			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.34767	100.58995	30.27376			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.83851	111.22906	29.76434			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.06357	108.02289	12.03529			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	26.29487	100.81617	26.22854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	100.86946	9.92345	100.86946	9.89840				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.50401	123.12082	3.49474				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.25772	127.68743	2.25158				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.06520	99.85267	21.01310				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.69456	99.84531	9.67059				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.22374	108.72274	12.19462				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.93922	100.33316	21.88473				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.16192	100.11008	10.13673				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	8.46655	100.65809	10.57129				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.57831	102.66026	9.55653				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.15573	99.50921	8.13755			30,250,799,840.00	304,000	214,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	88.80581	100.00000	88.60802				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00146	100.00000	0.00146				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.57730	100.89947	22.52668				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.57730	100.89947	22.52668				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.71603	101.97863	8.69621				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.56173	100.89947	8.54254				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	100.90751	15.44497	100.90751	15.40641			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.21609	100.84756	15.17812			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.44048	99.83295	15.40229			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.65158	114.58662	20.60024			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.18790	99.86601	30.11323			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.18790	99.86601	30.11323			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.01518	100.72296	9.99077			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.52824	100.00000	8.50712			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	81.33516	101.81841	81.09103			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	78.14384	101.39919	77.91689			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	76.61996	101.19088	76.40220			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.37484	103.56174	28.30950			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	65.22397	100.41740	65.01959			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	53.87138	100.58388	53.73578			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	87.19522	101.41671	87.00184			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.70829	101.24311	16.66598			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			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
IND208	On 21/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	50.20170	99.19658	50.20169				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	98.92569	99.09525	98.66071				0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	97.10304	98.99412	96.84798				0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	95.35009	98.88812	95.10440				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	93.66258	98.78695	93.42574				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	92.03703	98.68599	91.80857				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.54182	100,000.00000	0.53390				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			60,400,000,000,000.00	604,000,000	402,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	79.39311	100.81810	79.16018			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	79.38719	100.00000	79.16667			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	101.49056	100.70818	100.94987			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.70039	101.98370	17.65578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	106.31357	17.47653	106.31357	17.43082			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.80930	104.39662	16.76604			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.47791	99.99991	9.45445			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	102.18551	100.00000	101.91589			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.61272	100.36848	33.52921			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.04457	100.00021	11.01722			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.28264	100.00000	97.03760			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.40073	6.50000	102.38274			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	91.16116	101.36114	90.93778			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	88.97825	101.10456	88.76540			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.44663	100.08473	11.41826			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.63032	101.44140	28.55851			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.89746	100.25042	99.63805			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	92.44060	100.25042	91.97967			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	97.02727	100.08567	96.78268			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	96.82970	100.07206	96.58626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING173	On 28/02/2013	Spot Bond	100.37849		101.72809	100.37849	101.45870			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408		95.91955	100.38408	95.43338			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408		64.99200	100.38408	64.78840			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919		101.73773	100.37919	101.46831			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		16.25646	100.00000	16.21708			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		10.40414	100.00000	10.37893			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920		88.86132	100.27920	88.45081			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647		85.29722	100.08647	84.89458			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000		87.13870	100.00000	86.86030			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000		84.45629	100.00000	84.13760			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000		86.54252	100.00000	86.34310			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615		85.52007	100.90615	85.32425			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542		55.93103	100.92542	55.78982			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542		55.93103	100.92542	55.78982			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332		58.35177	101.29332	58.20561			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		49.44611	100.00000	49.32367			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095		30.79414	102.06095	30.71648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond	101.68471	23.68652	101.68471	23.62631			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	65.70121	100.42003	65.53790			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.29727	101.24581	20.24645			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.51161	101.27443	12.48028			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.40387	101.29354	9.38031			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.64137	107.00679	13.60929			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	47.37558	105.51634	47.26481		15,088,836,620.00		143,000	2,166,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.88854	100.55058	16.84651			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.92790	111.16948	13.89393		5,597,272,148,520.00		50,349,000	13,010,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	33.35590	100.64446	33.27463			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.19678	100.00026	23.13934			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.30228	106.83400	23.24755			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.47537	100.08056	10.44942			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.40347	100.38986	9.38010			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.46675	117.02647	2.46049			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.08604	129.51692	3.07732			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	64.97437	100.38643	64.76860			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.53815	99.81973	8.51704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	101.53934	8.17606	101.53934	8.15554			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.08725	101.19270	8.06701			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28034	100.25130	0.27964			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.58221	99.94061	8.56097			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	57.66623	100.95973	57.52221			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.28932	92.45654	2.28433			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.21784	95.34778	2.21288			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.38541	100.52241	65.22452			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	98.46890	103.46133	98.22137			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	95.07728	99.88087	94.84563			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.41511	114.89453	16.37399			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.88348	101.30356	9.85843			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.05329	129.51692	3.04467			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA307	On 14/02/2013	Spot Bond	99.16760	50.20898	99.16760	50.20897			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	98.39761	99.06633	98.13552			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	96.59522	98.96527	96.34289			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	94.86141	98.85919	94.61831			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	93.19196	98.75808	92.95757			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 18/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	86.63984	99.74330	86.36968			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.29418	100.81205	7.26982			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.47383	101.01716	38.37769			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.83957	101.02507	19.78998			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.98198	100.00000	8.95973			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	79.39312	100.81807	79.16019			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	83.54278	100.65963	83.35573			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	79.64602	100.00000	79.41176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	85.12638	100.00000	84.93888			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	51.32853	100.00000	51.20000			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.40417	100.00000	53.27193			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.26019	101.04078	15.22204			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.56735	100.00000	27.49909			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.59169	100.00000	87.39261			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.30900	100.00000	87.11057			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	108.51129	104.62962	108.21223			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.34884	102.42188	2.34348			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.88741	101.21431	9.86238			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	95.30951	100.00000	95.07762			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.31564	153.49881	12.27695			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	56.92083	101.46222	56.77803			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.45360	100.47188	21.40025		1,004,718,800,000.00	10,000,000	17,500,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	9.68073	103.08494	9.65852		76,901,365,240.00	746,000	5,296,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.47256	101.72477	1.46924		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	10.00434	100.30391	9.97950		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	21.22030	100.60223	21.17285		1,971,803,708,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.08440	100.33330	4.07426		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	79.16142	100.80210	78.92987		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	98.89515	93.89434	98.89515	93.65607		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	58.49594	101.14527	58.34960		0.00	0	0.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	94.85647	98.95948	94.61314		0.00	0	0.00	
MAQ028	On 12/04/2013	Spot Bond	98.43044	86.87972	98.43044	86.67665		0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906		0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		0.00	0	0.00	
MBC18	On 21/02/2013	Spot Bond	99.17027	98.39595	99.17027	98.13360		0.00	0	0.00	
MBC19	On 08/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321		0.00	0	0.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	88.82225	101.29323	88.61094		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	101.31233	39.88749	101.31233	39.78755		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	100.54173	97.12468	100.54173	96.62663		214,153,884,900.00	2,130,000	710,000.00	
MBF025	On 26/05/2014	Spot Bond	100.58073	44.67720	100.58073	44.56840		0.00	0	0.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	28.08358	101.30733	28.01322		357,716,182,230.00	3,531,000	1,177,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	101.17095	19.88878	101.17095	19.83900			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.99790	99.84625	15.95790		998,462,500,000.00	10,000,000	20,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	8.74777	99.84060	8.72589			0.00	0	1,100,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	60.95287	100.25866	60.79988			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	56.67086	101.08567	56.52916			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.09589	100.00000	56.95450			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.77176	100.00000	44.66330			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.63314	100.00000	40.53252			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.82280	100.00000	24.76133			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.61768	100.00000	26.55103			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.30076	100.00000	6.28515			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.38270	100.00000	15.34461			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.43614	109.95029	11.40864		10,335,327,260.00	94,000	142,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.10305	100.21678	31.02587			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	59.95390	100.18427	59.80520			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.51595	100.20050	24.45513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.96577	101.34831	32.89160			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.01611	101.35889	32.94182		585,043,513,080.00	5,772,000	1,924,000.00	
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.55609	101.41174	13.52557			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.93450	103.44664	7.91625			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.60665	103.61067	7.58913			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.98564	101.86568	15.94953			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.49204	104.35890	10.46773			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.57096	104.67108	10.54641			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.28460	106.18586	29.21615		22,851,197,072,000.00	215,200,000	59,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.32705	100.06286	16.28660			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.97324	100.06556	7.95348			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.00355	110.15502	10.97385			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.48267	107.16233	21.43181		11,787,856,300.00	110,000	25,445,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	23.15647	100.44922	23.09890			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.48895	104.78971	12.46008			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	96.23251	100.42970	95.73449			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.15312	104.79935	12.12501		22,846,258,300.00	218,000	6,519,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	36.24166	110.61908	36.15361		61,172,351,240.00	553,000	1,349,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	110.59153	20.15194	110.59153	20.10299				4,290,951,364,000.00	38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.18803	115.34633	11.15993				27,798,465,530.00	241,000	3,069,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	61.54667	102.81634	61.40657				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	91.80188	98.77372	91.57439				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	87.48820	98.48888	87.28215				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.85559	100.00000	5.84093				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15513	100.00000	0.15474				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.13086	100.00000	6.11550				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.20593	100.00000	6.19039				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.69836	100.89771	5.68397				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.77567	100.61875	5.76113				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.87445	100.62967	5.85965				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.92383	100.63509	5.90891				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.98309	100.64159	5.96802				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.13118	100.65787	6.11574				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.22988	100.66881	6.21419				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	100.68074	6.33843	100.68074	6.32247		568,745,500,260.00	5,649,000	1,883,000.00
N4A411		On 14/08/2020	Spot Bond	100.69157	6.43710	100.69157	6.42088		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	6.48644	100.69687	6.47009		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.07789	100.76218	7.06005		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	7.76699	100.83813	7.74739		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15513	100.00000	0.15474		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15513	100.00000	0.15474		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.78735	103.67668	9.76479		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	38.73939	101.36748	38.64229		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	26.67009	100.92433	26.60350		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	21.34096	100.76441	22.78557		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	10.31820	100.97362	10.29299		0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	17.07504	100.60434	17.03344		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	9.39167	100.47967	9.36882		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	22.69699	112.76469	22.64098		52,322,816,160.00	464,000	8,702,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	17.66854	100.61353	17.62455		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	14.29417	122.79495	14.25642		36,715,690,050.00	299,000	4,508,000.00
NBK4		On 28/10/2024	Spot Bond	32.99078	3.56006	32.99078	3.55728		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On 19/04/2013	Spot Bond	101.43082	87.89288	101.43082	87.68552			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.74688	108.29303	25.68573			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.31864	101.23516	20.26776			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.78043	101.30698	7.76093			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.60681	104.56520	47.49632			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	42.10423	100.00004	41.99998			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.18384	109.74955	18.13994		61,459,748,000.00	560,000	6,157,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.17276	100.00006	13.14014			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	107.48744	119.17407	107.17236			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	101.54245	100.33399	101.27856			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.59159	100.00000	34.52596			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.69277	100.00000	43.60987			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.98770	100.00000	32.92511			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.27946	100.00000	31.22012			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.73350	100.55018	23.67572			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	99.83197	100.22266	99.57611			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	96.68449	99.94761	96.44528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51	On 26/03/2013	Spot Bond	99.94811	96.38199	99.94811	96.14412			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	96.38199	99.94811	96.14412			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	96.38199	99.94811	96.14412			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.28912	99.86407	22.23400			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.16253	101.50309	21.10942			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.74554	101.36582	20.69355			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.37293	100.40506	23.31484			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.34765	80.20911	19.31645			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.48682	100.38119	17.44337			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.26474	101.10639	15.22656			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.85985	101.21257	15.82015			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.17564	101.03995	15.13771			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.24420	101.41775	13.21099			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.65293	76.11506	15.62868			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	65.19166	100.41337	64.98287			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.99970	100.10537	42.89312			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.92229	100.10374	42.81590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.03967	99.82783	20.98765				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.94811	100.74066	8.51603				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.25685	100.07228	9.23392				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.50994	100.06803	16.46903				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.86683	101.43571	8.84459				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.03226	110.75661	22.97626				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.17090	105.36061	68.01170				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.18925	106.42411	48.07579			18,411,371,030.00	173,000	8,733,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.36610	101.17472	8.34517				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.12165	119.90407	16.07987				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.77094	108.97397	11.74016				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	93.42047	98.87170	93.18466				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.61558	100.47393	19.56680				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.41226	156.96491	5.39459				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.66755	115.40836	8.64577				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	93.18685	98.83767	92.95229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	97.39714	76.05298	97.39714	75.89895			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	60.10057	100.19307	59.95149			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.56899	114.59979	11.53736			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	14.00704	100.55569	13.97294			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	45.12991	100.53494	45.02006		603,209,640,000.00	6,000,000	2,000,000.00	
NQ1A14	On 22/05/2013	Spot Bond	100.49411	99.03091	100.49411	98.51267			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.72557	100.52625	22.67025			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.58912	116.99821	11.55685			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	45.40020	100.56446	45.28965			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	99.20314	100.52540	98.68385			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.92223	100.54276	22.86643			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	12.02229	114.44931	11.98945			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	45.71812	100.59918	45.60677			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	99.43278	100.56709	98.91209			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	23.28441	100.57314	23.22772			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	99.46627	100.57316	98.94537			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	99.65836	100.58790	99.13638			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	99.89682	100.65124	99.37329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	100.70756	100.20777	100.70756	99.68232				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.36135	100.72887	10.33608				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.58899	100.67612	15.55100				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	66.72116	134.34526	66.52636			8,060,715,600,000.00		60,000,000	38,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	44.92014	108.59837	44.81262			5,256,161,108,000.00		48,400,000	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.33357	125.30314	12.30064			1,879,547,100,000.00		15,000,000	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.32686	134.80590	12.29182			1,226,059,660,500.00		9,095,000	4,595,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.79742	171.14853	4.78075			28,752,953,040,000.00		168,000,000	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.27719	135.14144	11.24524			1,648,725,568,000.00		12,200,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	88.06676	101.23304	87.85884				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.46456	101.21485	39.36576				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.34691	101.18197	39.24844				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.53244	101.47481	12.20140				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.74173	100.95122	26.67420				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	80.75802	100.91565	80.51948				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.71941	101.05067	19.67013			3,031,520,100,000.00		30,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.06675	100.00000	15.02944			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.11574	100.00000	15.07830			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.14513	100.00000	15.10762			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.85060	100.00000	15.81134			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.63445	100.00000	16.59325			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.53352	100.00000	21.48020			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.65365	108.19161	19.60701		33,836,926,027,500.00	312,750,000	77,906,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.70825	100.00000	5.69396			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.86973	104.37000	15.83868			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.02401	100.00000	22.96700			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.62107	100.00000	6.60467			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	90.13777	100.19068	89.70161			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	96.80504	100.38733	102.00777			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.18232	100.00000	74.04157			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	98.37515	100.47782	98.10946			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	99.99959	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
PR2A1F	On	15/06/2014		Spot Bond	100.10564		43.15871	100.10564	43.05173				0.00	0	0.00
PR2A1G	On	15/06/2014		Spot Bond	100.09773		38.08936	100.09773	37.99171				0.00	0	0.00
PR2A4D	On	15/06/2013		Spot Bond	100.09376		88.96113	100.09376	88.53513				0.00	0	0.00
PR2A9D	On	15/06/2013		Spot Bond	100.09863		89.09034	100.09863	88.66371				0.00	0	0.00
PR2A9E	On	15/09/2013		Spot Bond	100.10500		62.27911	100.10500	62.08018				0.00	0	0.00
PR2B1F	On	15/06/2014		Spot Bond	100.10840		43.29098	100.10840	43.18367				0.00	0	0.00
PR2B1G	On	15/06/2014		Spot Bond	100.10173		38.08804	100.10173	37.99039				0.00	0	0.00
PR2B4D	On	15/06/2013		Spot Bond	100.10673		89.30568	100.10673	88.87799				0.00	0	0.00
PR2B5E	On	15/09/2013		Spot Bond	100.10663		62.32484	100.10663	62.12576				0.00	0	0.00
PR2C1F	On	15/06/2014		Spot Bond	100.11457		43.58663	100.11457	43.47860				0.00	0	0.00
PR2C1G	On	15/06/2014		Spot Bond	100.10653		38.08646	100.10653	37.98881				0.00	0	0.00
PR2C4D	On	15/06/2013		Spot Bond	100.12130		89.69329	100.12130	89.26369				0.00	0	0.00
PR2D1F	On	15/06/2014		Spot Bond	100.12138		43.91341	100.12138	43.80454				0.00	0	0.00
PR2D1G	On	15/06/2014		Spot Bond	100.11212		38.08462	100.11212	37.98697				0.00	0	0.00
PR2D4D	On	15/06/2013		Spot Bond	100.13423		90.03782	100.13423	89.60652				0.00	0	0.00
PRM1A4	On	15/02/2014		Spot Bond	100.68448		54.11777	100.68448	46.01210				0.00	0	0.00
R009	On	15/09/2014		Spot Bond	116.98567		37.69298	116.98567	37.59614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	91.25497	30.55040	91.25497	30.48702			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86654	40.60007	0.86566			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.33000	125.12825	5.30500	125.17685		114,743,816,003,830.00	527,920,451	4,479,915,669.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.73049	124.15418	23.66656			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.57716	86.87026	15.54615			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.20630	130.95502	18.15515			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.40668	82.70497	8.39062			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.47870	107.05466	70.34022			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.31500	129.03420	7.29000	129.26457		162,667,087,475,970.00	237,469,238	0,528,668,904.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78210	38.29047	0.78135			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71856	36.16829	0.71791			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.14733	177.77166	217.11362	176.92818		58,195,484,440,000.00	268,000,000	824,897,790.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.75904	0.98500	285.72710		127,224,570,000.00	129,162,000	175,498,372.00	
R201	On 21/12/2014	Spot Bond	5.15000	107.59777	5.12500	107.62814		8,061,442,980,100.00	565,328,734	519,874,255.00	
R202	On 07/12/2033	Spot Bond	1.81500	211.81843	1.81500	211.78995		4,070,841,720,000.00	242,888,000	1,100,574,000.00	
R2023	On 28/02/2023	Spot Bond	6.77000	110.64723	6.74000	110.85287		64,263,326,546,530.00	492,367,289	2,492,517,000.00	
R203	On 15/09/2017	Spot Bond	5.78500	113.26892	5.75500	113.37739		71,585,912,648,575.00	374,401,495	5,843,696,626.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.03500	110.77830	6.00500	110.91479		93,645,883,472,750.00	517,130,650	5,475,888,359.00	
R2048	On 28/02/2048	Spot Bond	108.88836	12.02929	108.88836	12.00043		510,649,761,695,777.00	689,663,447	4,182,642,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.90884	100.00000	40.80755		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.15500	102.70403	5.13000	102.71210		19,466,104,800,000.00	776,160,000	1,138,430,000.00	
R207	On 15/01/2020	Spot Bond	6.30000	105.87206	6.27500	105.99693		92,639,314,725,300.00	704,653,131	5,591,256,928.00	
R208	On 31/03/2021	Spot Bond	6.44000	104.48598	6.41000	104.65777		164,098,055,090,200.00	481,064,455	8,667,530,365.00	
R209	On 31/03/2036	Spot Bond	8.21500	82.15667	8.19000	82.35518		152,085,299,308,395.00	513,122,253	7,903,166,679.00	
R210	On 31/03/2028	Spot Bond	1.46000	164.61259	1.46000	164.59205		314,308,800,000.00	215,280,000	367,615,000.00	
R211	On 31/01/2017	Spot Bond	0.20000	114.31547	-0.16000	114.30576		(138,000,000,000.00)	690,000,000	1,178,000,000.00	
R212	On 31/01/2022	Spot Bond	0.83000	133.06806	0.83000	133.05372		1,279,763,720,000.00	541,884,000	2,220,552,102.00	
R213	On 28/02/2031	Spot Bond	7.89000	94.75766	7.86500	94.96144		72,744,000,511,920.00	219,771,928	4,747,459,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.65166	84.68795	10.63091		802,133,519,742,583.00	471,636,989	6,005,293,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	92.94187	98.99493	92.70818		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	63.43174	96.64575	63.29374		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	43.50967	94.28171	43.41692		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	30.34765	91.87036	30.28434		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.71821	88.83566	21.67415		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	86.87026	15.57716	86.87026	15.54615			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.33860	84.86749	11.31646			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.40668	82.70497	8.39062			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	74.79342	97.62766	74.64409			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	51.74958	95.17874	51.63901			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.83215	92.80992	35.75718			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.16720	90.60553	25.11558			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.13642	87.76872	18.10020			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.10052	85.82547	13.07484			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.63230	83.71772	9.61381			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.22759	81.42381	7.21404			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.80569	77.48625	5.79526			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.54430	75.13464	4.53635			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.71021	72.16183	3.70394			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.97596	70.13136	2.97105			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.41671	68.17127	2.41282			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.99049	66.23386	1.98736			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.78331	63.06100	1.78063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.51151	61.24492	1.50930	0.00	0	0.00	0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.33187	59.05342	1.32998	0.00	0	0.00	0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.15160	57.39997	1.15001	0.00	0	0.00	0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.00474	55.80907	1.00339	0.00	0	0.00	0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88411	54.27807	0.88295	0.00	0	0.00	0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.78082	52.85822	0.77981	0.00	0	0.00	0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69440	51.49553	0.69353	0.00	0	0.00	0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.05159	44.45722	1.05043	0.00	0	0.00	0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.98015	43.11572	0.97910	0.00	0	0.00	0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91904	41.83089	0.91808	0.00	0	0.00	0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86654	40.60007	0.86566	0.00	0	0.00	0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82126	39.42073	0.82045	0.00	0	0.00	0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78210	38.29047	0.78135	0.00	0	0.00	0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74812	37.20704	0.74742	0.00	0	0.00	0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71856	36.16829	0.71791	0.00	0	0.00	0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	45.78364	100.16140	45.67011	0.00	0	0.00	0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	83.80685	101.36584	83.55007	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.53430	101.68455	14.49777				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.45435	100.60342	24.39479				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.37804	100.00000	2.37215				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	100.81008	100.25681	100.54896				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	93.39673	100.32689	92.92837				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	93.39733	100.32010	92.92900				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	64.13907	100.32441	63.93380				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.97921	101.54349	20.92654				0.00	0	200,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.53585	100.00000	85.40585				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	94.79224	100.26310	94.54605				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.69468	101.21857	27.62535				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	100.00000	5.87500	100.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.20735	100.60466	17.77543				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	59.58598	101.28378	59.43674				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.09480	100.77784	8.06849				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	49.85536	100.58027	49.85535				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.33070	100.00000	8.30984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.38116	44.54548	100.38116	44.43479				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
RP001	On 28/02/2013	Spot Bond	100.60804	105.39827	100.60804	105.11854				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	106.02424	100.65009	105.74274			3,019,502,700,000.00	30,000,000	5,000,000.00	
RP004	On 25/11/2014	Spot Bond	102.09902	32.31914	102.09902	34.76358				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.20070	99.79665	14.16559				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.90178	101.65073	11.87153				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.27193	101.46985	15.23318				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.27193	101.46985	15.23318				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	83.60663	101.38750	83.35119				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	64.74004	100.62446	64.53682				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	63.31243	100.24328	63.10994				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	59.44460	101.50905	59.29541				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.05698	99.91990	15.01973				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.13030	99.90988	13.09780				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	88.32373	100.25061	87.89610				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.06590	100.36848	10.04090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	100.00000	54.47402	100.00000	54.33912			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.10404	12.95000	100.06935			0.00	0	64,000,000.00
RPG01	On 28/02/2014	Spot Bond	100.51732	45.80693	100.51732	45.69296			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.97848	100.00000	39.88163			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.18522	100.62598	33.07456			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.34417	5.25000	100.32980			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71447	100.00000	0.71270			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.87565	100.00000	3.86605			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.91914	100.00000	8.89681			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.55963	101.48404	18.51759			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.64541	115.23085	11.61634		14,519,087,100.00		126,000	5,101,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.09569	104.86804	10.07587			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.60088	114.56238	14.56439			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.84385	100.56539	12.81258			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.17101	107.95466	12.14217		6,477,279,600,000.00		60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.44876	101.20234	7.43012			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.42824	100.11990	8.40735			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.48557	101.08312	7.46664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	101.24095	7.84590	101.24095	7.82625			0.00	0	500,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.82335	101.21627	7.80377			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.85157	107.37565	23.79500		12,026,072,800.00	112,000	14,648,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	93.96925	102.36256	93.74093			0.00	0	3,203,911.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.95317	105.03639	11.92548		8,192,838,420.00	78,000	6,673,000.00	
SBK111	On 09/04/2014	Spot Bond	132.16219	44.55367	132.16219	44.42588			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	52.67202	162.56493	52.49919			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	86.77668	155.18315	86.46699			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.58213	120.12124	24.51833			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.50151	120.50039	24.43777			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.46127	120.69056	24.39755			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	92.43636	143.06048	92.11556			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.96966	106.46393	12.93912			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.54468	120.29708	24.48090			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.52453	120.39190	24.46077			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	84.33211	215.59863	83.93858			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	94.81968	100.00000	94.58841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	100.10760	9.10966	100.10760	9.08708			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.56122	99.06612	45.44934			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.49758	100.00010	31.41959			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.37228	99.81852	11.34417			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	87.36254	99.79990	87.08829			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.43972	100.00000	55.30089			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.17594	109.84578	13.14412			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	55.04238	100.78863	54.90357			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.89272	100.87410	11.86305			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.22465	99.99987	8.20428			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.30390	100.00000	1.30099			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.84191	99.99997	8.82002			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.33317	113.08735	10.30775			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.48346	109.22356	11.45585			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.21972	100.77436	7.20227			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.29970	100.47821	21.24788			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.85933	100.50480	8.83777			0.00	0	15,110,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	6.96555	100.51996	6.94860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	106.95022	10.51955	106.95022	10.49468			92,939,741,180.00	869,000	4,272,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.62951	102.76906	9.60748			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.25505	104.14309	10.23133			14,059,317,150.00	135,000	252,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	99.92269	103.79928	99.66756			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.17562	120.54819	14.13872			30,378,143,880.00	252,000	1,363,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	83.74700	120.15971	83.55077			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.80794	272.67152	2.79471			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.30910	123.12082	4.29769			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.53290	114.44000	10.50349			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.10308	100.00000	100.00000	4.09292			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22752	82.63494	82.63494	0.22702			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.59011	120.42805	120.42805	4.57778			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.40073	6.50000	6.50000	102.38274			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.43505	100.12305	100.12305	12.40422			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	83.66350	99.88484	99.88484	83.28867			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.81080	99.87542	99.87542	21.75686			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.67489	100.24421	100.24421	10.64840			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.88968	103.11523	103.11523	11.86255		19,798,124,160.00	192,000	206,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.67828	100.24161	100.24161	1.67412		334,606,494,180.00	3,338,000	1,014,500.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	68.73672	105.71322	105.71322	73.14249			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	12.61789	112.32955	112.32955	17.39570		1,887,136,440,000.00	16,800,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	79.96716	101.56711	101.56711	79.80475		8,836,338,570.00	87,000	96,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	13.07359	105.65786	105.65786	13.04299		3,930,472,392,000.00	37,200,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.67973	100.80059	100.80059	31.60243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.93580	100.58343	11.90673			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.50504	100.81342	17.46232			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.63283	100.58796	9.60938			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.08611	107.52630	15.05049			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.97835	101.25454	19.92832		1,012,545,400,000.00	10,000,000	17,500,000.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.06526	100.41357	11.03775			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.63352	99.94314	10.60720			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.39976	101.14726	9.37624			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.77991	94.17275	9.75920			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.81059	93.82087	9.78988			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.88389	104.67610	28.81716			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.97567	101.56575	7.95760			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.53803	100.11486	10.51191			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.85655	107.35953	12.82606			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.26074	121.64737	24.19715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	105.50721	2.01732	105.50721	2.01243			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.41143	100.00000	10.39237			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	50.17875	99.28767	50.17874				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	50.18576	99.25974	50.18575				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	99.19124	99.20138	98.92455				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	99.19123	99.20211	98.92455				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	98.92471	99.18693	98.65949				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	98.13410	99.14341	97.87321				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	97.35672	99.09929	97.10005				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	97.10064	99.07862	96.84538				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	96.34040	99.03521	96.08923				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	92.25956	98.78368	92.02977				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			120,700,000,000,000.00	207,000,000	470,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN975	On 14/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.59330	119.55998	22.53520			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.28323	111.67266	11.25576			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.86918	100.00000	39.77997			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.90018	100.00000	26.83357			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	47.82555	104.23307	47.71483			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	93.18496	98.86706	92.95035			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	89.08746	101.16928	88.87423			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	87.83549	101.07247	87.62839			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.14761	100.91059	19.09981			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.73313	110.02135	12.70233			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	100.82747	100.30600	100.56414			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.96600	100.55190	43.85896			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	53.94027	100.62855	53.80444			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.81851	101.17076	6.80145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.02819	101.20716	7.01059				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.07462	103.42947	8.05604				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.92690	100.80622	8.90464				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.18268	100.83814	9.15976				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.69674	100.90574	2.69066				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.76440	100.17362	6.74762				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.03149	100.18041	7.01404				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.76961	100.00000	2.76342				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.47853	101.28535	7.45980				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.64273	100.89554	9.61866				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.43988	101.45249	8.41871				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.49012	101.00134	10.46391				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.37971	102.14068	12.34847				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.02684	101.44362	13.99165				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.31829	101.20953	12.28745				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.18861	101.06155	6.17314				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.66115	101.14347	6.64449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.71207	105.45079	6.69464			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.60409	101.30716	7.58504			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.02227	101.37985	8.00216			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.42092	102.14790	12.38957			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.03759	101.15653	12.00747			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.22512	101.18212	15.18702			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.26991	101.20040	12.23920			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.81779	101.18212	6.80073			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.92263	101.20040	6.90531			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.97504	101.20953	6.95758			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.11504	101.17116	12.08473			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.26991	101.20040	12.23920			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.80174	101.30089	12.76967			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.49863	101.30089	7.47985			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.80174	101.30089	12.76967			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.57386	101.44699	13.53981			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.54318	101.48350	8.52175			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.52565	101.43786	13.49173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.36137	102.16719	17.31755			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.68657	102.21271	12.65453			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.50440	102.19450	17.46021			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	60.88068	99.87885	60.73008		299,636,550,000.00		3,000,000	3,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.62825	111.48563	26.56352		21,293,755,330.00		191,000	2,300,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.45096	102.36770	6.43855			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.78596	111.51511	11.75714		232,388,791,061,420.00		083,922,000	994,600,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.97067	120.69176	12.93688		69,133,146,281,734.10		572,807,508	285,913,508.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.48202	122.92168	11.45167		30,143,377,647,191.80		245,224,257	109,024,257.00
TN25	On 19/08/2025	Spot Bond	112.54971	13.06460	112.54971	13.03294		63,860,705,454,000.00		567,400,000	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.47555	105.64973	10.45103		2,091,019,456,160.00		19,792,000	9,544,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.31967	100.66243	6.29699			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.46758	100.67816	6.44456			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.65487	100.69808	6.63141			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.67458	100.70018	6.65107			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.60005	100.79857	7.57439			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.90401	101.00182	12.86584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.32493	101.21676	20.27405			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.15692	101.26720	9.13398			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.98407	101.29746	7.96408			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.61544	10.00000	100.41580			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.62500	9.75000	100.40543			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.63520	100.00000	10.40833			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	94.86427	98.80121	94.62130			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	82.88585	97.87620	82.70203			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	73.47409	99.82860	73.32674			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	78.21356	97.76060	78.05005			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	50.86191	100.00000	50.76541			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	80.57395	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
UG21	On 02/03/2021	Spot Bond	120.75743	13.71093	120.75743	13.67520				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	39.51605	101.23503	39.41711				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.01483	101.32511	12.98223				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.07437	101.70719	22.01888				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.13032	110.55481	15.09358				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.73498	100.00000	55.59543				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.95904	100.00000	55.81891				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.03372	100.00000	55.89340				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.05594	100.80302	19.00787				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.79973	100.83292	11.76997				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.77487	100.83423	8.75273				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	102.04067	100.00000	101.77144				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	101.55078	100.36906	101.28188				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.98010	128.75000	11.95297				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.50361	121.77342	16.46030			22,906,432,715,940.00	188,107,000	94,563,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.19294	243.55465	4.17417			19,484,372,000,000.00	80,000,000	50,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	22.85417	107.94222	22.79974				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	11.93080	110.97172	11.90174		17,755,475,200,000.00	160,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.00201	113.15781	9.97726		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.85157	112.59168	9.82729		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	9.67818	113.82178	9.65412		0.00	0	0.00	
Z006	On 31/08/2013	Spot Bond	96.69614	65.52637	96.69614	65.38374		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	54.04777	95.45272	53.93202		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	17.81061	87.68655	17.77487		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	42.19472	93.89641	42.10557		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	35.14074	92.71091	35.06687		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	14.64042	86.49267	14.61154		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.84932	26.22022	90.84932	26.16603		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	87.67412	17.77852	87.67412	17.74285		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.16428	67.16812	2.16082		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03456	100.00000	0.03449		0.00	0	0.00	
ZA003	On 01/09/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617		0.00	0	0.00	
ZA007	On 31/03/2015	Spot Bond	100.00000	22.99596	100.00000	22.95233		0.00	0	0.00	
ZA008	On 19/03/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316	0.00	0	0.00			
ZA010	On 22/04/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316	0.00	0	0.00			
ZA011	On 20/05/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323	0.00	0	0.00			
ZA012	On 20/05/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323	0.00	0	0.00			
ZA013	On 18/06/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478	0.00	0	0.00			
ZA014	On 18/06/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478	0.00	0	0.00			
ZA015	On 20/07/2015	Spot Bond	100.00000	18.62539	100.00000	18.59005	0.00	0	0.00			
ZA016	On 20/07/2015	Spot Bond	100.00000	18.62539	100.00000	18.59005	0.00	0	0.00			
ZA017	On 20/08/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725	0.00	0	0.00			
ZA018	On 20/08/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725	0.00	0	0.00			
ZA019	On 21/09/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385	0.00	0	0.00			
ZA020	On 21/09/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385	0.00	0	0.00			
ZA021	On 20/10/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006	0.00	0	0.00			
ZA022	On 18/11/2015	Spot Bond	100.00000	14.80171	100.00000	14.77363	0.00	0	0.00			
ZA023	On 20/04/2016	Spot Bond	100.00000	11.06947	100.00000	11.04846	0.00	0	0.00			
ZA024	On 20/05/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662	0.00	0	0.00			
ZA025	On 21/06/2016	Spot Bond	100.00000	9.83995	100.00000	9.82128	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	9.83995	100.00000	9.82128			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.79697	100.00000	8.78028			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.27831	100.00000	8.26260			0.00	0	0.00
Total for j-Bonds :									1,430,637,449,215,780.00	394,845,228	91 255 631 486.00
Grand Total:									10,638,035,105,200.00	194,921,793	91 257 234 315.00