



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/02/2013

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	8.90250	8.90250	8.85500	8.85500		11.40	255,012,112.50	28,645	353,369.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01060	0.00001	0.00760	0.00001	0.011	24.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,097.51060	2.09751	2,145.00760	2.14501	2,097.511	24.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.19920	0.00020	0.16200	0.00016	0.199	20.21	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,297.69920	1.29770	1,345.16200	1.34516	1,297.699	20.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.04790	0.00005	0.03350	0.00003	0.048	22.10	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,647.54790	1.64755	1,695.03350	1.69503	1,647.548	22.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.01680	0.00002	0.01190	0.00001	0.017	23.74	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,947.51680	1.94752	1,995.01190	1.99501	1,947.517	23.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	3.71710	0.00372	3.25490	0.00325	3.717	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	651.21710	0.65122	698.25490	0.69825	651.217	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	2.96790	0.00297	2.65580	0.00266	2.968	16.54	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	700.46790	0.70047	747.65580	0.74766	700.468	16.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.49040	0.00049	0.42570	0.00043	0.490	19.13	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,097.99040	1.09799	1,145.42570	1.14543	1,097.990	19.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	7.18100	0.00718	5.95070	0.00595	7.181	15.10	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	514.68100	0.51468	560.95070	0.56095	514.681	15.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	5.92570		0.00593	4.98370	0.00498	5.926	15.41	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	553.42570		0.55343	599.98370	0.59998	553.426	15.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	4.68110		0.00468	4.01500	0.00402	4.681	15.78	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	602.18110		0.60218	649.01500	0.64901	602.181	15.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	12.40500		0.01240	9.87970	0.00988	12.405	14.29	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	409.90500		0.40990	454.87970	0.45488	409.905	14.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	11.20670		0.01121	8.99180	0.00899	11.207	14.44	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	428.70670		0.42871	473.99180	0.47399	428.707	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	9.63090		0.00963	7.82000	0.00782	9.631	14.65	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	457.13090		0.45713	502.82000	0.50282	457.131	14.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	34.67190		0.03467	27.67460	0.02767	34.672	12.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	232.17190		0.23217	272.67460	0.27267	232.172	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	20.71600		0.02072	16.50400	0.01650	20.716	13.57	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	318.21600		0.31822	361.50400	0.36150	318.216	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	16.01750		0.01602	12.75660	0.01276	16.018	13.93	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	363.51750		0.36352	407.75660	0.40776	363.518	13.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	57.56920		0.05757	46.16280	0.04616	57.569	12.12	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	155.06920		0.15507	191.16280	0.19116	155.069	12.12	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	52.08100		0.05208	41.71110	0.04171	52.081	12.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	169.58100		0.16958	206.71110	0.20671	169.581	12.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	44.75560		0.04476	35.78950	0.03579	44.756	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	192.25560		0.19226	230.78950	0.23079	192.256	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	152.94680		0.15295	123.96030	0.12396	152.947	11.52	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	50.44680		0.05045	68.96030	0.06896	50.447	11.52	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	121.20100		0.12120	95.99310	0.09599	121.201	11.46	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	68.70100		0.06870	90.99310	0.09099	68.701	11.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	93.60370		0.09360	75.73070	0.07573	93.604	11.40	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	91.10370		0.09110	120.73070	0.12073	91.104	11.40	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	227.49720		0.22750	191.75760	0.19176	227.497	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	24.99720		0.02500	36.75760	0.03676	24.997	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	188.52690		0.18853	155.99210	0.15599	188.527	11.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	36.02690		0.03603	50.99210	0.05099	36.027	11.59	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	173.86050		0.17386	142.70960	0.14271	173.860	11.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	41.36050		0.04136	57.70960	0.05771	41.361	11.56	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	406.77220		0.40677	362.60830	0.36261	406.772	11.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	4.27220		0.00427	7.60830	0.00761	4.272	11.90	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	313.49840		0.31350	272.65180	0.27265	313.498	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	10.99840		0.01100	17.65180	0.01765	10.998	11.77	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	269.33590		0.26934	230.81360	0.23081	269.336	11.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	16.83590		0.01684	25.81360	0.02581	16.836	11.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	802.80230		0.80280	755.48330	0.75548	802.802	15.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.30230		0.00030	0.48330	0.00048	0.302	15.27	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	603.47210		0.60347	556.56630	0.55657	603.472	13.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.97210		0.00097	1.56630	0.00157	0.972	13.38	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	504.32640		0.50433	457.94210	0.45794	504.326	12.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	1.82640		0.00183	2.94210	0.00294	1.826	12.43	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,002.60330		1.00260	955.16200	0.95516	1,002.603	17.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.10330		0.00010	0.16200	0.00016	0.103	17.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	952.63440		0.95263	905.21440	0.90521	952.634	16.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.13440		0.00013	0.21440	0.00021	0.134	16.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	902.67580		0.90268	855.27940	0.85528	902.676	16.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.17580		0.00018	0.27940	0.00028	0.176	16.22	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,752.50330		1.75250	1,705.00380	1.70500	1,752.503	24.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00330		0.00000	0.00380	0.00000	0.003	24.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.00840		9.00840	8.96000	8.96000		12.50	4,648,334.40	516	81,339.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	20.35110		0.02035	18.86000	0.01886	20.351	20.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,861.95110		1.86195	1,908.86000	1.90886	1,861.951	20.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	17.40550		0.01741	16.17210	0.01617	17.405	20.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,009.00550		2.00901	2,056.17210	2.05617	2,009.005	20.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	79.62180		0.07962	72.87580	0.07288	79.622	15.36	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	771.22180		0.77122	812.87580	0.81288	771.222	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	64.28930		0.06429	58.93520	0.05894	64.289	16.02	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	905.88930		0.90589	948.93520	0.94894	905.889	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	52.46240		0.05246	48.19900	0.04820	52.462	16.67	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,044.06240		1.04406	1,088.19900	1.08820	1,044.062	16.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	149.27450		0.14927	136.06980	0.13607	149.275	13.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	440.87450		0.44087	476.06980	0.47607	440.874	13.68	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	137.33800		0.13734	125.12660	0.12513	137.338	13.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	478.93800		0.47894	515.12660	0.51513	478.938	13.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	126.42300		0.12642	115.12940	0.11513	126.423	14.07	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	518.02300		0.51802	555.12940	0.55513	518.023	14.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	182.60470		0.18260	166.69860	0.16670	182.605	13.21	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	354.20470		0.35420	386.69860	0.38670	354.205	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	176.55340		0.17655	161.12990	0.16113	176.553	13.29	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	368.15340		0.36815	401.12990	0.40113	368.153	13.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	154.35410		0.15435	140.73110	0.14073	154.354	13.60	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	425.95410		0.42595	460.73110	0.46073	425.954	13.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	324.15150		0.32415	296.61610	0.29662	324.152	12.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	165.75150		0.16575	186.61610	0.18662	165.752	12.27	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	247.35040		0.24735	226.49790	0.22650	247.350	12.50	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	238.95040		0.23895	266.49790	0.26650	238.950	12.50	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	208.99270		0.20899	191.02180	0.19102	208.993	12.90	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	300.59270		0.30059	331.02180	0.33102	300.593	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	390.29160		0.39029	359.56910	0.35957	390.292	12.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	121.89160		0.12189	139.56910	0.13957	121.892	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	383.93520		0.38394	353.50210	0.35350	383.935	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	125.53520		0.12554	143.50210	0.14350	125.535	12.11	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	377.64560		0.37765	347.50380	0.34750	377.646	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	129.24560		0.12925	147.50380	0.14750	129.246	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	486.33170		0.48633	451.61690	0.45162	486.332	11.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	77.93170		0.07793	91.61690	0.09162	77.932	11.88	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	429.85770		0.42986	397.40420	0.39740	429.858	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	101.45770		0.10146	117.40420	0.11740	101.458	12.00	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	416.39950		0.41640	384.52140	0.38452	416.399	12.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	107.99950		0.10800	124.52140	0.12452	108.000	12.03	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,809.22770		1.80923	1,761.04250	1.76104	1,809.228	15.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.82770		0.00083	1.04250	0.00104	0.828	15.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	564.80290		0.56480	525.16740	0.52517	564.803	11.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	56.40290		0.05640	65.16740	0.06517	56.403	11.90	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12040		9.12040	9.07070	9.07070		13.57	0.00	0	26,507.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	167.02030		0.16702	155.57760	0.15558	167.020	16.16	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	946.62030		0.94662	984.87760	0.98488	946.620	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	127.61720		0.12762	118.91000	0.11891	127.617	17.13	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,207.21720		1.20722	1,248.21000	1.24821	1,207.217	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	214.14360		0.21414	199.40140	0.19940	214.144	15.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	733.74360		0.73374	768.70140	0.76870	733.744	15.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	212.04680		0.21205	197.44910	0.19745	212.047	15.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	741.64680		0.74165	776.74910	0.77675	741.647	15.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	209.97260		0.20997	195.51810	0.19552	209.973	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	749.57260		0.74957	784.81810	0.78482	749.573	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	554.37800		0.55438	521.43820	0.52144	554.378	12.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	183.97800		0.18398	200.73820	0.20074	183.978	12.76	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	288.22290		0.28822	268.55150	0.26855	288.223	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	517.82290		0.51782	547.85150	0.54785	517.823	14.36	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	273.49900		0.27350	254.71760	0.25472	273.499	14.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	553.09900		0.55310	584.01760	0.58402	553.099	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,829.76740		1.82977	1,780.84490	1.78084	1,829.767	15.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	9.36740		0.00937	10.14490	0.01014	9.367	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22480		9.22480	9.17460	9.17460		14.31	92,248.00	10	11,687.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	136.34760		0.13635	131.02420	0.13102	136.348	19.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,911.54760		1.91155	1,956.42420	1.95642	1,911.548	19.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	480.29760		0.48030	459.27090	0.45927	480.298	14.31	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	455.49760		0.45550	484.67090	0.48467	455.498	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	324.86330		0.32486	310.68300	0.31068	324.863	15.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	790.06330		0.79006	826.08300	0.82608	790.063	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	214.18810		0.21419	205.09090	0.20509	214.188	17.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,259.38810		1.25939	1,300.49090	1.30049	1,259.388	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	578.48830		0.57849	553.41890	0.55342	578.488	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	331.58830		0.33159	356.71890	0.35672	331.588	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	567.87020		0.56787	543.18870	0.54319	567.870	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	343.07020		0.34307	368.58870	0.36859	343.070	13.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	554.74280		0.55474	530.53830	0.53054	554.743	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	357.84280		0.35784	383.83830	0.38384	357.843	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	699.70480		0.69970	670.40040	0.67040	699.705	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	224.90480		0.22490	245.80040	0.24580	224.905	13.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	617.48240		0.61748	591.02030	0.59102	617.482	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	292.68240		0.29268	316.42030	0.31642	292.682	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	603.23290		0.60323	577.27440	0.57727	603.233	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	306.33290		0.30633	330.57440	0.33057	306.333	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,846.30380		1.84630	1,798.59790	1.79860	1,846.304	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	21.50380		0.02150	23.99790	0.02400	21.504	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,286.26340		1.28626	1,241.91100	1.24191	1,286.263	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	61.46340		0.06146	67.31100	0.06731	61.463	13.63	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.45240		9.45240	9.40040	9.40040		15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,225.45010		1.22545	1,191.42670	1.19143	1,225.450	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	323.05010		0.32305	341.02670	0.34103	323.050	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	724.42900		0.72443	702.99030	0.70299	724.429	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	872.02900		0.87203	902.59030	0.90259	872.029	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,635.53730		1.63554	1,593.93140	1.59393	1,635.537	14.55	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	183.13730		0.18314	193.53140	0.19353	183.137	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,293.30590		1.29331	1,255.35860	1.25536	1,293.306	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	290.90590		0.29091	304.95860	0.30496	290.906	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,257.61260		1.25761	1,223.08780	1.22309	1,257.613	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	305.21260		0.30521	322.68780	0.32269	305.213	14.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.22250		10.22250	10.18100	10.18100		16.90	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,609.96280		1.60996	1,587.40120	1.58740	1,609.963	15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	537.46280		0.53746	556.40120	0.55640	537.463	15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,580.47440		1.58047	1,558.44730	1.55845	1,580.474	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	557.97440		0.55797	577.44730	0.57745	557.974	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,555.37670		1.55538	1,533.93700	1.53394	1,555.377	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	582.87670		0.58288	602.93700	0.60294	582.877	15.37	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90250		8.90250	8.85500	8.85500		11.40	133,537.50	15	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	23,565.30000		0.23565	19,932.11210	0.19932	23,565.300	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,315.30000		0.02315	3,432.11210	0.03432	2,315.300	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	19,606.57750		0.19607	16,285.91540	0.16286	19,606.578	11.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,356.57750		0.03357	4,785.91540	0.04786	3,356.578	11.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	18,852.68700		0.18853	15,599.21030	0.15599	18,852.687	11.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	3,602.68700		0.03603	5,099.21030	0.05099	3,602.687	11.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	18,112.38150		0.18112	14,927.40540	0.14927	18,112.381	11.57		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	3,862.38150		0.03862	5,427.40540	0.05427	3,862.382	11.57		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	5,208.09540		0.05208	4,171.11300	0.04171	5,208.095	12.27		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	16,958.09540		0.16958	20,671.11300	0.20671	16,958.095	12.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.00840		9.00840	8.96000	8.96000		12.50		0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	38,393.52070		0.38394	35,350.21000	0.35350	38,393.521	12.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	12,553.52070		0.12554	14,350.21000	0.14350	12,553.521	12.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	37,764.55950		0.37765	34,750.37890	0.34750	37,764.560	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	12,924.55950		0.12925	14,750.37890	0.14750	12,924.559	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	39,029.15550		0.39029	35,956.90930	0.35957	39,029.155	12.10		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	12,189.15550		0.12189	13,956.90930	0.13957	12,189.156	12.10		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.12040		9.12040	9.07070	9.07070		13.57		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	47,063.41430		0.47063	44,077.90370	0.44078	47,063.414	13.11		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	25,023.41430		0.25023	27,007.90370	0.27008	25,023.414	13.11		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	46,545.36070		0.46545	43,579.85820	0.43580	46,545.361	13.13		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	25,505.36070		0.25505	27,509.85820	0.27510	25,505.361	13.13		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	47,586.66210		0.47587	44,580.83420	0.44581	47,586.662	13.08		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,546.66210		0.24547	26,510.83420	0.26511	24,546.662	13.08		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.49510		13.49510	13.44610	13.44610		9.61		109,796,133.60	8,136	11,546.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	220.49060		0.22049	190.29390	0.19029	220.491	10.51		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	65.39060		0.06539	84.19390	0.08419	65.391	10.51		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	213.12320		0.21312	183.54420	0.18354	213.123	10.45		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	68.02320		0.06802	87.44420	0.08744	68.023	10.45		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	205.85220		0.20585	176.90180	0.17690	205.852	10.39		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	70.75220		0.07075	90.80180	0.09080	70.752	10.39		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	5.76850		0.00577	5.69210	0.00569	5.769	15.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	910.66850		0.91067	959.59210	0.95959	910.669	15.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	103.94520		0.10395	92.92570	0.09293	103.945	9.81		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	138.84520		0.13885	176.82570	0.17683	138.845	9.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	56.33530		0.05634	51.45080	0.05145	56.335	10.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	261.23530		0.26124	305.35080	0.30535	261.235	10.89	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	27.87460		0.02787	26.06960	0.02607	27.875	12.16	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	432.77460		0.43277	479.96960	0.47997	432.775	12.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.65020		13.65020	13.59970	13.59970		10.32	21,157,810.00	1,550	3,660.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	57.08330		0.05708	55.26220	0.05526	57.083	12.67	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,206.88330		1.20688	1,255.56220	1.25556	1,206.883	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	30.13470		0.03013	30.50950	0.03051	30.135	13.84	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,679.93470		1.67993	1,730.80950	1.73081	1,679.935	13.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	119.22560		0.11923	113.98740	0.11399	119.226	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	809.02560		0.80903	854.28740	0.85429	809.026	12.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	108.74870		0.10875	103.87350	0.10387	108.749	12.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	858.54870		0.85855	904.17350	0.90417	858.549	12.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	72.87030		0.07287	70.15120	0.07015	72.870	12.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	1,072.67030		1.07267	1,120.45120	1.12045	1,072.670	12.48	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	251.32490		0.25132	238.67110	0.23867	251.325	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	391.12490		0.39112	428.97110	0.42897	391.125	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	247.90460		0.24790	235.47990	0.23548	247.905	10.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	397.70460		0.39770	435.77990	0.43578	397.705	10.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	244.53300		0.24453	232.32870	0.23233	244.533	10.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	404.33300		0.40433	442.62870	0.44263	404.333	10.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,666.23960		1.66624	1,616.97260	1.61697	1,666.240	13.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.03960		0.01604	17.27260	0.01727	16.040	13.73	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	713.26480		0.71326	673.63290	0.67363	713.265	9.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	63.06480		0.06306	73.93290	0.07393	63.065	9.51	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.81720		13.81720	13.76380	13.76380		11.05	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	204.31260		0.20431	192.68210	0.19268	204.313	13.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,137.11260		1.13711	1,178.88210	1.17888	1,137.113	13.00	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	202.60760		0.20261	191.07910	0.19108	202.608	13.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,145.40760		1.14541	1,187.27910	1.18728	1,145.408	13.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	206.03400		0.20603	194.30070	0.19430	206.034	12.98	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,128.83400		1.12883	1,170.50070	1.17050	1,128.834	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			13.97460		13.97460	13.91950	13.91950		11.64	0.00	0	31.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	320.40680		0.32041	302.29650	0.30230	320.407	13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,245.80680		1.24581	1,282.79650	1.28280	1,245.807	13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	318.46830		0.31847	300.46340	0.30046	318.468	13.42	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,253.86830		1.25387	1,290.96340	1.29096	1,253.868	13.42	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	322.35580		0.32236	304.13950	0.30414	322.356	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,237.75580		1.23776	1,274.63950	1.27464	1,237.756	13.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09740		0.09740	0.09630	0.09630		18.64	2,435.00	25	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	744.31650		0.00744	639.82750	0.00640	744.316	18.24	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.31650		0.00004	9.82750	0.00010	4.316	18.24	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	68.55550		0.00069	49.38610	0.00049	68.556	18.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	328.55550		0.00329	419.38610	0.00419	328.556	18.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.67740		0.00002	1.46780	0.00001	1.677	22.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,261.67740		0.01262	1,371.46780	0.01371	1,261.677	22.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09860		0.09860	0.09750	0.09750		18.28	2,465.00	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	946.63750		0.00947	858.10720	0.00858	946.638	18.04	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	86.63750		0.00087	108.10720	0.00108	86.638	18.04	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	325.91260		0.00326	284.43770	0.00284	325.913	18.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	465.91260		0.00466	534.43770	0.00534	465.913	18.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	95.84090		0.00096	82.82480	0.00083	95.841	20.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,235.84090		0.01236	1,332.82480	0.01333	1,235.841	20.28	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.65710		11.65710	11.60470	11.60470		11.86	24,421,624.50	2,095	33,878.00

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	11.00	Call	661.79510		0.66180	609.72330	0.60972	661.795	13.87	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.69510		0.00470	5.02330	0.00502	4.695	13.87	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	651.98360		0.65198	600.06670	0.60007	651.984	13.78	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.88360		0.00488	5.36670	0.00537	4.884	13.78	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	2.27440		0.00227	1.96710	0.00197	2.274	16.22	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	985.17440		0.98517	1,037.26710	1.03727	985.174	16.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	691.27630		0.69128	639.14570	0.63915	691.276	14.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.17630		0.00418	4.44570	0.00445	4.176	14.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	671.61450		0.67161	619.52190	0.61952	671.614	13.95	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.51450		0.00451	4.82190	0.00482	4.514	13.95	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.80460		11.80460	11.75130	11.75130		12.56	11,922,646.00	1,010	37,371.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	548.71100		0.54871	510.41850	0.51042	548.711	12.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	144.11100		0.14411	159.11850	0.15912	144.111	12.16	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	322.37420		0.32237	297.59860	0.29760	322.374	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	317.77420		0.31777	346.29860	0.34630	317.774	12.56	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	125.99410		0.12599	116.28910	0.11629	125.994	14.32	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	821.39410		0.82139	864.98910	0.86499	821.394	14.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	661.98100		0.66198	619.55120	0.61955	661.981	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	97.38100		0.09738	108.25120	0.10825	97.381	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	654.54300		0.65454	612.35550	0.61236	654.543	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	99.94300		0.09994	111.05550	0.11106	99.943	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	647.15150		0.64715	605.20680	0.60521	647.152	12.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	102.55150		0.10255	113.90680	0.11391	102.551	12.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.96130		11.96130	11.90640	11.90640		13.23	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	364.35170		0.36435	348.38520	0.34839	364.352	13.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	653.05170		0.65305	691.98520	0.69199	653.052	13.83	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	333.88630		0.33389	319.52790	0.31953	333.886	14.03	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	722.58630		0.72259	763.12790	0.76313	722.586	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
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	219.17280		0.21917	211.17750	0.21118	219.173	15.09	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,107.87280		1.10787	1,154.77750	1.15478	1,107.873	15.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	457.43670		0.45744	436.71690	0.43672	457.437	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	486.13670		0.48614	520.31690	0.52032	486.137	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	453.45500		0.45346	432.93110	0.43293	453.455	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	492.15500		0.49215	526.53110	0.52653	492.155	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	449.50690		0.44951	429.18130	0.42918	449.507	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	498.20690		0.49821	532.78130	0.53278	498.207	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.10890		12.10890	12.05310	12.05310		13.81	0.00	0	485.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,109.46500		1.10947	1,069.74790	1.06975	1,109.465	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	200.56500		0.20056	216.64790	0.21665	200.565	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	939.26670		0.93927	903.82710	0.90383	939.267	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	273.36670		0.27337	293.72710	0.29373	273.367	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	906.22110		0.90622	873.98570	0.87399	906.221	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	290.32110		0.29032	313.88570	0.31389	290.321	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	876.18830		0.87619	845.29740	0.84530	876.188	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	310.28830		0.31029	335.19740	0.33520	310.288	13.05	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.57340		113.57340	113.70492	113.70492			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	159.73000		0.15973	291.25000	0.29125	159.730		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.32264		112.32264	112.32692	112.32692			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	718.16000		0.71816	722.44000	0.72244	718.160		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.65842		119.65842	119.66232	119.66232			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,060.60000		2.06060	2,064.50000	2.06450	2,060.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			496.68900		496.68900	497.97700	497.97700				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			503.19700		503.19700	504.56500	504.56500				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			510.38600		510.38600	511.83900	511.83900				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			441.09300		441.09300	442.79500	442.79500				0.00	0	925.00
ALBI	On 01/08/2013	Index Future			446.87300		446.87300	448.65200	448.65200				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.25700		453.25700	455.12000	455.12000				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.07290		9.07290	9.06850	9.06850		7.38		9,535,617.90	1,051	13,015.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	563.45070	0.56345	559.09470	0.55909	563.451	11.49		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.55070	0.00055	0.59470	0.00059	0.551	11.49		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	754.37870	0.75438	749.98970	0.74999	754.379	12.47		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.07870	0.00008	0.08970	0.00009	0.079	12.47		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	704.43150	0.70443	700.04760	0.70005	704.431	12.21		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.13150	0.00013	0.14760	0.00015	0.132	12.21		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	654.51920	0.65452	650.14240	0.65014	654.519	11.96		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.21920	0.00022	0.24240	0.00024	0.219	11.96		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.12000		9.12000	9.11500	9.11500		8.60		3,137,280.00	344	11,882.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	423.60590	0.42361	427.72240	0.42772	423.606	8.83		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	43.60590	0.04361	52.72240	0.05272	43.606	8.83		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	415.48380	0.41548	419.81910	0.41982	415.484	8.82		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	45.48380	0.04548	54.81910	0.05482	45.484	8.82		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	407.42640	0.40743	411.97820	0.41198	407.426	8.81		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	47.42640	0.04743	56.97820	0.05698	47.426	8.81		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.17500		9.17500	9.16830	9.16830		9.65		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	416.79790	0.41680	423.74430	0.42374	416.798	9.58		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	141.79790	0.14180	155.44430	0.15544	141.798	9.58		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	410.36870		0.41037	417.50160	0.41750	410.369	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	145.36870		0.14537	159.20160	0.15920	145.369	9.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	217.89070		0.21789	229.26050	0.22926	217.891	10.09	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	342.89070		0.34289	360.96050	0.36096	342.891	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	484.30360		0.48430	489.33600	0.48934	484.304	9.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	109.30360		0.10930	121.03600	0.12104	109.304	9.55	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	423.28640		0.42329	430.04520	0.43005	423.286	9.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	138.28640		0.13829	151.74520	0.15175	138.286	9.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22610		9.22610	9.21900	9.21900		10.43	0.00	0	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	261.73040		0.26173	273.00270	0.27300	261.730	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	495.63040		0.49563	514.00270	0.51400	495.630	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	258.73040		0.25873	270.00870	0.27001	258.730	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	502.63040		0.50263	521.00870	0.52101	502.630	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	255.77080		0.25577	267.04730	0.26705	255.771	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	509.67080		0.50967	528.04730	0.52805	509.671	11.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.67750		9.67750	9.97290	9.97290		12.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,495.64510		2.49565	2,779.19350	2.77919	2,495.645	12.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	68.14510		0.06815	56.29350	0.05629	68.145	12.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,449.89960		2.44990	2,732.79130	2.73279	2,449.900	12.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	72.39960		0.07240	59.89130	0.05989	72.400	12.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,404.36470		2.40436	2,686.57540	2.68658	2,404.365	12.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	76.86470		0.07686	63.67540	0.06368	76.865	12.49	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.66490		8.66490	8.62980	8.62980		9.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	88.16870		0.08817	68.92760	0.06893	88.169	9.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	63.26870		0.06327	79.12760	0.07913	63.269	9.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	82.36750		0.08237	63.93990	0.06394	82.368	9.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	67.46750		0.06747	84.13990	0.08414	67.468	9.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	77.56030		0.07756	59.93690	0.05994	77.560	9.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	72.66030		0.07266	90.13690	0.09014	72.660	9.52	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.75080		8.75080	8.73210	8.73210		11.80	218,770.00	25	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	152.00960		0.15201	147.58800	0.14759	152.010	12.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	341.20960		0.34121	355.48800	0.35549	341.210	12.28	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	148.88460		0.14888	144.58280	0.14458	148.885	12.31	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	348.08460		0.34808	362.48280	0.36248	348.085	12.31	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	145.81910		0.14582	141.63360	0.14163	145.819	12.33	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	355.01910		0.35502	369.53360	0.36953	355.019	12.33	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.05610		0.05610	0.04430	0.04430			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.01760		0.01760	0.01380	0.01380			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.07540		0.07540	-0.08200	-0.08200			0.00	8,000	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.08560		0.08560	-0.08640	-0.08640			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.04970		0.04970	0.03890	0.03890			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.02850		0.02850	0.02210	0.02210			0.00	0	70,400.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08590		0.08590	0.08100	0.08100			0.00	0	5,000.00
CF CANDO CACX	On 01/03/2013	Can-Do Future			655.47840		655.47840	1,237.90670	1,237.90670			0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.57290		9.57290	9.51950	9.51950		10.42	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	439.54460		0.43954	388.73860	0.38874	439.545	12.83	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	6.64460		0.00664	9.23860	0.00924	6.645	12.83	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	430.00150		0.43000	379.39040	0.37939	430.002	12.77	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	7.10150		0.00710	9.89040	0.00989	7.101	12.77	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	420.48850		0.42049	370.08440	0.37008	420.488	12.71	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	7.58850		0.00759	10.58440	0.01058	7.589	12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future			9.69810		9.69810	9.63230	9.63230		12.82	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	347.99420		0.34799	299.50010	0.29950	347.994	12.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	189.89420		0.18989	207.20010	0.20720	189.894	12.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	342.50110		0.34250	294.34770	0.29435	342.501	12.60	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	194.40110		0.19440	212.04770	0.21205	194.401	12.60	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	337.06860		0.33707	289.25820	0.28926	337.069	12.61	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	198.96860		0.19897	216.95820	0.21696	198.969	12.61	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry			9.06190		9.06190	9.05660	9.05660		8.35	0.00	0	5,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Call	19.89960		0.01990	20.14660	0.02015	19.900	8.86	0.00	0	8,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Put	27.99960		0.02800	33.54660	0.03355	28.000	8.86	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Call	6.13300		0.00613	6.84580	0.00685	6.133	10.39	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Put	74.23300		0.07423	80.24580	0.08025	74.233	10.39	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Call	5.03150		0.00503	5.70950	0.00571	5.031	10.65	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Put	83.13150		0.08313	89.10950	0.08911	83.131	10.65	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Call	4.13210		0.00413	4.76550	0.00477	4.132	10.90	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Put	92.23210		0.09223	98.16550	0.09817	92.232	10.90	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Call	3.39840		0.00340	3.98170	0.00398	3.398	11.16	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Put	101.49840		0.10150	107.38170	0.10738	101.498	11.16	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry			8.65750		8.65750	8.62170	8.62170		8.89	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	91.46080		0.09146	67.95030	0.06795	91.461	9.33	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	33.96080		0.03396	46.25030	0.04625	33.961	9.33	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	65.36590		0.06537	49.76430	0.04976	65.366	8.98	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	47.86590		0.04787	68.06430	0.06806	47.866	8.98	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	59.49420		0.05949	45.89310	0.04589	59.494	8.89	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	51.99420		0.05199	74.19310	0.07419	51.994	8.89	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	54.93790		0.05494	42.27470	0.04227	54.938	8.97	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	57.43790		0.05744	80.57470	0.08057	57.438	8.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAEU	On 01/03/2013	Any day expiry			11.63080		11.63080	11.57710	11.57710		13.56		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Call	8.58610		0.00859	9.62610	0.00963	8.586	15.96		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Put	167.78610		0.16779	222.52610	0.22253	167.786	15.96		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Call	7.70300		0.00770	8.89220	0.00889	7.703	16.14		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Put	176.90300		0.17690	231.79220	0.23179	176.903	16.14		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Call	6.91090		0.00691	8.21760	0.00822	6.911	16.31		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Put	186.11090		0.18611	241.11760	0.24112	186.111	16.31		0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.72	Call	18.26030		0.01826	16.94590	0.01695	18.260	14.76		0.00	0	5,000.00
DAEU	On 01/03/2013	Any day expiry	11.72	Put	107.46030		0.10746	159.84590	0.15985	107.460	14.76		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry			11.63910		11.63910	11.58700	11.58700		12.52		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	32.54210		0.03254	24.03200	0.02403	32.542	13.63		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	203.44210		0.20344	247.03200	0.24703	203.442	13.63		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	13.73830		0.01374	10.29000	0.01029	13.738	14.60		0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	324.63830		0.32464	373.29000	0.37329	324.638	14.60		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	46.33970		0.04634	34.29010	0.03429	46.340	13.21		0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	157.23970		0.15724	197.29010	0.19729	157.240	13.21		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	36.66210		0.03666	27.07730	0.02708	36.662	13.49		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	187.56210		0.18756	230.07730	0.23008	187.562	13.49		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	34.54620		0.03455	25.51180	0.02551	34.546	13.56		0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	195.44620		0.19545	238.51180	0.23851	195.446	13.56		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07160		12.07160	12.01630	12.01630		13.64		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	644.23340		0.64423	620.50030	0.62050	644.233	13.43		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	462.63340		0.46263	494.20030	0.49420	462.633	13.43		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	639.49370		0.63949	615.95050	0.61595	639.494	13.44		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	467.89370		0.46789	499.65050	0.49965	467.894	13.44		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	634.78470		0.63478	611.43480	0.61143	634.785	13.46		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	473.18470		0.47318	505.13480	0.50513	473.185	13.46		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
DAGB	On 04/03/2013	Any day expiry			13.47030		13.47030	13.42150	13.42150		9.46	0.00	4,000	4,000.00
DAGB	On 04/03/2013	Any day expiry	11.32	Call	2,150.30000		2.15030	2,101.50000	2.10150	2,150.300	20.88	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.88	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Call	167.58840		0.16759	135.73560	0.13574	167.588	10.78	0.00	0	4,000.00
DAGB	On 04/03/2013	Any day expiry	13.32	Put	17.28840		0.01729	34.23560	0.03424	17.288	10.78	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Call	150.75850		0.15076	120.64760	0.12065	150.759	10.57	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Put	20.45850		0.02046	39.14760	0.03915	20.458	10.57	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Call	142.54360		0.14254	113.34910	0.11335	142.544	10.47	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Put	22.24360		0.02224	41.84910	0.04185	22.244	10.47	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Call	134.47560		0.13448	106.22530	0.10623	134.476	10.37	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Put	24.17560		0.02418	44.72530	0.04473	24.176	10.37	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.32100		7.32100	7.31730	7.31730		12.99	0.00	0	28,000.00
DANZ	On 28/02/2013	Any day expiry	7.33	Call	17.30880		0.01731	23.63850	0.02364	17.309	14.06	0.00	0	16,000.00
DANZ	On 28/02/2013	Any day expiry	7.33	Put	26.30880		0.02631	36.33850	0.03634	26.309	14.06	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.37	Call	6.87310		0.00687	12.05020	0.01205	6.873	15.49	0.00	0	12,000.00
DANZ	On 28/02/2013	Any day expiry	7.37	Put	55.87310		0.05587	64.75020	0.06475	55.873	15.49	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	3.30460		0.00330	7.05120	0.00705	3.305	16.56	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	82.30460		0.08230	89.75120	0.08975	82.305	16.56	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	0.75450		0.00075	2.32400	0.00232	0.755	18.69	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	139.75450		0.13975	145.02400	0.14502	139.755	18.69	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Call	0.18370		0.00018	0.76240	0.00076	0.184	20.83	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Put	199.18370		0.19918	203.46240	0.20346	199.184	20.83	0.00	0	4,000.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	0.09430		0.00009	0.44120	0.00044	0.094	21.90	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	229.09430		0.22909	233.14120	0.23314	229.094	21.90	0.00	0	14,000.00
DANZ	On 28/02/2013	Any day expiry	7.41	Call	2.58120		0.00258	5.87510	0.00588	2.581	16.91	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.41	Put	91.58120		0.09158	98.57510	0.09858	91.581	16.91	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	1.23020		0.00123	3.37420	0.00337	1.230	17.98	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	120.23020		0.12023	126.07420	0.12607	120.230	17.98	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
DANZ	On 28/02/2013	Any day expiry	7.45	Call	0.96270		0.00096	2.80070	0.00280	0.963	18.34	0.00	0	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	129.96270		0.12996	135.50070	0.13550	129.963	18.34	0.00	0	10,000.00
DAUS	On 27/02/2013	Any day expiry			8.88200	8.88200		8.83470	8.83470		12.51	0.00	2,000	0.00
DAUS	On 27/02/2013	Any day expiry	8.80	Call	82.00000		0.08200	47.09940	0.04710	82.000	12.51	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.80	Put	0.00000		0.00000	12.39940	0.01240	0.000	12.51	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.81	Call	72.00000		0.07200	39.81300	0.03981	72.000	12.51	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.81	Put	0.00000		0.00000	15.11300	0.01511	0.000	12.51	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.79	Call	92.00000		0.09200	54.83580	0.05484	92.000	12.51	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.79	Put	0.00000		0.00000	10.13580	0.01014	0.000	12.51	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry			8.88320	8.88320		8.83470	8.83470		12.77	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Call	22.39910		0.02240	15.97940	0.01598	22.399	12.99	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Put	49.19910		0.04920	91.27940	0.09128	49.199	12.99	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.93	Call	16.78740		0.01679	12.43690	0.01244	16.787	13.45	0.00	0	50,000.00
DAUS	On 01/03/2013	Any day expiry	8.93	Put	63.58740		0.06359	107.73690	0.10774	63.587	13.45	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.89	Call	30.59890		0.03060	20.45150	0.02045	30.599	12.91	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.89	Put	37.39890		0.03740	75.75150	0.07575	37.399	12.91	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.90	Call	25.79090		0.02579	18.08780	0.01809	25.791	12.77	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.90	Put	42.59090		0.04259	83.38780	0.08339	42.591	12.77	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry			8.89520	8.89520		8.85000	8.85000		11.49	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	102.57330		0.10257	0.00000	0.00000	102.573	11.66	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	57.37330		0.05737	0.00000	0.00000	57.373	11.66	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	96.57080		0.09657	0.00000	0.00000	96.571	11.63	0.00	40,000	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	61.37080		0.06137	0.00000	0.00000	61.371	11.63	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	108.77000		0.10877	0.00000	0.00000	108.770	11.70	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	53.57000		0.05357	0.00000	0.00000	53.570	11.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.91210	8.91210		8.86460	8.86460		11.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	912.39230		0.91239	865.05360	0.86505	912.392	14.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.29230		0.00029	0.45360	0.00045	0.292	14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.10	Call	812.66110		0.81266	765.46810	0.76547	812.661	13.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.56110		0.00056	0.86810	0.00087	0.561	13.82	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	71.71020		0.07171	59.08570	0.05909	71.710	12.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	179.61020		0.17961	214.48570	0.21449	179.610	12.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	18.05700		0.01806	15.05570	0.01506	18.057	14.18	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	455.95700		0.45596	500.45570	0.50046	455.957	14.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	66.04040		0.06604	54.34390	0.05434	66.040	12.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	193.94040		0.19394	229.74390	0.22974	193.940	12.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	63.36570		0.06337	52.11080	0.05211	63.366	12.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	201.26570		0.20127	237.51080	0.23751	201.266	12.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	60.79310		0.06079	49.96490	0.04996	60.793	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	208.69310		0.20869	245.36490	0.24536	208.693	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.94960		8.94960	8.90190	8.90190		11.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	126.88650		0.12689	109.70840	0.10971	126.886	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	237.28650		0.23729	267.80840	0.26781	237.287	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	60.07030		0.06007	51.63250	0.05163	60.070	13.72	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	460.47030		0.46047	499.73250	0.49973	460.470	13.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	140.57780		0.14058	121.77480	0.12177	140.578	12.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	210.97780		0.21098	239.87480	0.23987	210.978	12.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	133.56670		0.13357	115.58950	0.11559	133.567	12.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	223.96670		0.22397	253.68950	0.25369	223.967	12.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	130.18670		0.13019	112.61150	0.11261	130.187	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	230.58670		0.23059	260.71150	0.26071	230.587	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	952.27570		0.95228	905.06190	0.90506	952.276	13.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	2.67570		0.00268	3.16190	0.00316	2.676	13.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	853.76000		0.85376	806.99130	0.80699	853.760	12.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	4.16000		0.00416	5.09130	0.00509	4.160	12.80	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.98810		8.98810	8.93990	8.93990		12.14	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
DAUS	On 28/05/2013	Any day expiry	9.05	Call	191.09360		0.19109	173.80330	0.17380	191.094	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	252.99360		0.25299	283.90330	0.28390	252.994	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	187.46310		0.18746	170.47760	0.17048	187.463	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	259.36310		0.25936	290.57760	0.29058	259.363	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	107.83100		0.10783	97.80150	0.09780	107.831	13.65	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	469.73100		0.46973	507.90150	0.50790	469.731	13.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	898.40360		0.89840	852.92220	0.85292	898.404	12.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	10.30360		0.01030	13.02220	0.01302	10.304	12.51	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	194.79310		0.19479	177.19330	0.17719	194.793	12.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	246.69310		0.24669	277.29330	0.27729	246.693	12.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.02270		9.02270	8.97410	8.97410		12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	247.19000		0.24719	226.50560	0.22651	247.190	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	284.49000		0.28449	312.40560	0.31241	284.490	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	157.40650		0.15741	143.60410	0.14360	157.406	13.98	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	484.70650		0.48471	519.50410	0.51950	484.707	13.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	941.68290		0.94168	896.51990	0.89652	941.683	12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	18.98290		0.01898	22.41990	0.02242	18.983	12.75	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	255.02880		0.25503	233.78520	0.23379	255.029	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	272.32880		0.27233	299.68520	0.29969	272.329	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	251.07950		0.25108	230.11680	0.23012	251.080	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	278.37950		0.27838	306.01680	0.30602	278.380	12.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05370		9.05370	9.00470	9.00470		13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	244.43760		0.24444	224.54050	0.22454	244.438	13.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	390.73760		0.39074	419.84050	0.41984	390.738	13.61	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	241.16710		0.24117	221.49740	0.22150	241.167	13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	397.46710		0.39747	426.79740	0.42680	397.467	13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	113.63330		0.11363	104.17660	0.10418	113.633	15.80	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	859.93330		0.85993	899.47660	0.89948	859.933	15.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.19	Call	247.75450	0.24775	227.62800	0.22763	247.755	13.57	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	384.05450	0.38405	412.92800	0.41293	384.054	13.57	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry			9.05850	9.05850	9.00940	9.00940		13.14	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Call	207.00900	0.20701	189.81440	0.18981	207.009	14.18	0.00	0	7,500.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Put	498.50900	0.49851	530.41440	0.53041	498.509	14.18	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Call	311.83700	0.31184	287.24950	0.28725	311.837	13.12	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Put	293.33700	0.29334	317.84950	0.31785	293.337	13.12	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Call	307.39910	0.30740	283.40310	0.28340	307.399	13.14	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Put	298.89910	0.29890	324.00310	0.32400	298.899	13.14	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Call	303.35340	0.30335	279.61080	0.27961	303.353	13.17	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Put	304.85340	0.30485	330.21080	0.33021	304.853	13.17	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Call	987.45690	0.98746	941.29170	0.94129	987.457	12.96	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Put	28.95690	0.02896	31.89170	0.03189	28.957	12.96	0.00	0	7,500.00	
DAUS	On 31/07/2013	Any day expiry			9.06440	9.06440	9.01530	9.01530		13.17	0.00	0	25,000.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Call	292.52410	0.29252	269.60190	0.26960	292.524	13.37	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Put	338.12410	0.33812	364.30190	0.36430	338.124	13.37	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Call	300.19850	0.30020	276.78740	0.27679	300.198	13.30	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Put	325.79850	0.32580	351.48740	0.35149	325.798	13.30	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.10	Call	296.33610	0.29634	273.17030	0.27317	296.336	13.34	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.10	Put	331.93610	0.33194	357.87030	0.35787	331.936	13.34	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			9.09540	9.09540	9.04590	9.04590		13.43	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	266.76020	0.26676	245.99820	0.24600	266.760	14.13	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	481.36020	0.48136	510.09820	0.51010	481.360	14.13	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	150.38110	0.15038	138.46130	0.13846	150.381	15.94	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	894.98110	0.89498	932.56130	0.93256	894.981	15.94	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	289.02100	0.28902	266.78810	0.26679	289.021	13.89	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	433.62100	0.43362	460.88810	0.46089	433.621	13.89	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	272.92290	0.27292	251.74780	0.25175	272.923	14.06	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Put	467.52290		0.46752	495.84780	0.49585	467.523	14.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	269.82220		0.26982	248.85450	0.24885	269.822	14.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	474.42220		0.47442	502.95450	0.50295	474.422	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.12860		9.12860	9.07890	9.07890		13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	178.68950		0.17869	167.05280	0.16705	178.690	16.09	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	930.08950		0.93009	968.15280	0.96815	930.089	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	318.14290		0.31814	297.65720	0.29766	318.143	14.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	479.54290		0.47954	508.75720	0.50876	479.543	14.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	314.88430		0.31488	294.56800	0.29457	314.884	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	486.28430		0.48628	515.66800	0.51567	486.284	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	311.66000		0.31166	291.51430	0.29151	311.660	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	493.06000		0.49306	522.61430	0.52261	493.060	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	321.43870		0.32144	300.78230	0.30078	321.439	14.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	472.83870		0.47284	501.88230	0.50188	472.839	14.17	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.31730		9.31730	9.26580	9.26580		15.03	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	644.62330		0.64462	620.23950	0.62024	644.623	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	437.32330		0.43732	464.43950	0.46444	437.323	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	653.47740		0.65348	628.78000	0.62878	653.477	14.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	426.17740		0.42618	452.98000	0.45298	426.177	14.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	649.03360		0.64903	624.49350	0.62449	649.034	14.51	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	431.73360		0.43173	458.69350	0.45869	431.734	14.51	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.32830		9.32830	9.27470	9.27470		15.18	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	665.91330		0.66591	641.06520	0.64107	665.913	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	447.61330		0.44761	476.36520	0.47637	447.613	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	674.74610		0.67475	649.60480	0.64960	674.746	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	436.44610		0.43645	464.90480	0.46490	436.446	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	670.31340		0.67031	645.31730	0.64532	670.313	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	442.01340		0.44201	470.61730	0.47062	442.013	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future			113.65943	113.65943	113.66284	113.66284			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	343.25000	0.34325	346.66000	0.34666	343.250		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 02/05/2013	Bond Future			8.86387	88.30943	8.76903	89.11436			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,129.17000	79.12917	79,934.10000	79.93410	79,129.170		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			8.95465	89.46669	8.85559	90.29342			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	374.49000	0.37449	1,201.22000	1.20122	374.490		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	78,415.36000	78.41536	79,242.09000	79.24209	78,415.360		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			441.01400	441.01400	442.59600	442.59600			4,410,140.00	1	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	80,240.00000	8.02400	96,060.00000	9.60600	80,240.000		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	80,140.00000	8.01400	95,960.00000	9.59600	80,140.000		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	80,040.00000	8.00400	95,860.00000	9.58600	80,040.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.79300	446.79300	448.45100	448.45100			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	8,030.00000	0.80300	24,610.00000	2.46100	8,030.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	Call	7,930.00000		0.79300	24,510.00000	2.45100	7,930.000		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	7,830.00000		0.78300	24,410.00000	2.44100	7,830.000		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			453.17600		453.17600	454.91600	454.91600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	71,860.00000		7.18600	89,260.00000	8.92600	71,860.000		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	71,760.00000		7.17600	89,160.00000	8.91600	71,760.000		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	71,660.00000		7.16600	89,060.00000	8.90600	71,660.000		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			201.11600		201.11600	200.85900	200.85900			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.80900		203.80900	203.54100	203.54100			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.76400		206.76400	206.50100	206.50100			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			543.69700		543.69700	543.75300	543.75300			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 20/03/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	4.98000	95.02000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.99000		95.01000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.98000		95.02000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.19000	94.81000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.52000		94.48000	5.48000	94.52000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.33430		7.33430	7.33110	7.33110		8.93		14,668,600.00	2,000	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	445.49980		0.44550	442.01860	0.44202	445.500	12.80		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.19980		0.00120	0.91860	0.00092	1.200	12.80		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	435.58870		0.43559	432.08710	0.43209	435.589	12.67		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.28870		0.00129	0.98710	0.00099	1.289	12.67		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	425.68490		0.42568	422.16140	0.42216	425.685	12.55		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.38490		0.00138	1.06140	0.00106	1.385	12.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.38850		7.38850	7.38390	7.38390		8.88		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	169.06940		0.16907	168.22090	0.16822	169.069	9.02		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	120.56940		0.12057	124.32090	0.12432	120.569	9.02		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	163.29620		0.16330	162.64720	0.16265	163.296	9.00		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	124.79620		0.12480	128.74720	0.12875	124.796	9.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	157.63270		0.15763	157.18160	0.15718	157.633	8.97	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	129.13270		0.12913	133.28160	0.13328	129.133	8.97	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.74171		108.57169	6.69078	108.95037			130,286,028.00	1,200	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,183.89000		2.18389	2,562.57000	2.56257	2,183.890		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	2,256.11000		2.25611	2,634.79000	2.63479	2,256.110		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	2,328.27000		2.32827	2,706.95000	2.70695	2,328.270		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			6.79296		109.99441	6.73823	110.39186			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,524.59000		3.52459	3,922.04000	3.92204	3,524.590		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	3,593.96000		3.59396	3,991.41000	3.99141	3,593.960		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	3,663.27000		3.66327	4,060.72000	4.06072	3,663.270		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.25393		119.97789	5.22271	120.05409		1.62	24,355,511.67	203	19,469.00
R157	On 02/05/2013	Bond Future	5.34	Call	442.71000		0.44271	496.16000	0.49616	442.710	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	232.98000		0.23298	210.23000	0.21023	232.980	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	457.83000		0.45783	512.06000	0.51206	457.830	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	223.76000		0.22376	201.79000	0.20179	223.760	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	473.21000		0.47321	528.21000	0.52821	473.210	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	214.81000		0.21481	193.61000	0.19361	214.810	1.64	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.24306		121.55012	5.20066	121.64256		1.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future	116.11	Call	92,094.49000		92.09449	92,186.93000	92.18693	92,094.490	1.59	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	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.22609		116.47966	5.16863	116.58877		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	955.94000		0.95594	1,040.72000	1.04072	955.940	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	268.10000		0.26810	243.77000	0.24377	268.100	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	969.32000		0.96932	1,054.54000	1.05454	969.320	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	262.66000		0.26266	238.77000	0.23877	262.660	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	982.79000		0.98279	1,068.45000	1.06845	982.790	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	257.31000		0.25731	233.86000	0.23386	257.310	1.41	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.32686		130.99396	7.27153	131.55384		11.21	0.00	0	64,798.00
R186	On 02/05/2013	Bond Future	6.75	Call	547.13000		0.54713	668.01000	0.66801	547.130	11.05	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,556.74000		6.55674	6,117.74000	6.11774	6,556.740	11.05	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,794.28000		2.79428	3,138.99000	3.13899	2,794.280	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,159.55000		2.15955	1,944.38000	1.94438	2,159.550	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,849.12000		2.84912	3,197.30000	3.19730	2,849.120	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,114.27000		2.11427	1,902.57000	1.90257	2,114.270	11.29	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,904.54000		2.90454	3,256.17000	3.25617	2,904.540	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,069.68000		2.06968	1,861.43000	1.86143	2,069.680	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,096.66000		5.09666	5,550.80000	5.55080	5,096.660	11.48	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	926.24000		0.92624	820.50000	0.82050	926.240	11.48	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.39154		127.42579	7.33270	128.00937		12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,640.67000		3.64067	3,915.39000	3.91539	3,640.670	12.94	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,050.82000		5.05082	4,741.96000	4.74196	5,050.820	12.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	128.26	Call	118,153.38000		118.15338	118,736.96000	118.73696	118,153.380	13.47	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	13.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.46160		129.24633	7.39888	129.85499		12.65	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,251.06000		9.25106	9,698.37000	9.69837	9,251.060	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,831.98000		2.83198	2,670.63000	2.67063	2,831.980	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,312.79000		9.31279	9,761.40000	9.76140	9,312.790	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,803.89000		2.80389	2,643.84000	2.64384	2,803.890	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,119.62000		13.11962	13,634.14000	13.63414	13,119.620	13.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,475.86000		1.47586	1,381.72000	1.38172	1,475.860	13.24	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,189.48000		9.18948	9,635.47000	9.63547	9,189.480	13.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,860.32000		2.86032	2,697.65000	2.69765	2,860.320	13.02	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.62174		289.62174	288.90385	288.90385			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,231.74000		7.23174	6,513.85000	6.51385	7,231.740		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	7,221.74000		7.22174	6,503.85000	6.50385	7,221.740		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	7,211.74000		7.21174	6,493.85000	6.49385	7,211.740		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.13186		108.85115	5.15922	108.80744		0.99	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,764.43000	1.76443	1,808.14000	1.80814	1,764.430	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,748.10000	1.74810	1,791.81000	1.79181	1,748.100	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,731.76000	1.73176	1,775.47000	1.77547	1,731.760	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.10116	105.87365	5.12384	105.84289		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,627.97000	68.62797	68,597.21000	68.59721	68,627.970	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.03273	107.38625	5.04859	107.36887		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	172.66000	0.17266	167.06000	0.16706	172.660	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	439.19000	0.43919	450.97000	0.45097	439.190	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	176.58000	0.17658	170.89000	0.17089	176.580	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	432.11000	0.43211	443.80000	0.44380	432.110	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	180.57000	0.18057	174.78000	0.17478	180.570	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	425.10000	0.42510	436.69000	0.43669	425.100	0.80	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.80404	215.80404	215.47855	215.47855			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,764.04000	4.76404	4,438.55000	4.43855	4,764.040		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	4,754.04000	4.75404	4,428.55000	4.42855	4,754.040		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	4,744.04000	4.74404	4,418.55000	4.41855	4,744.040		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.74950		110.69167	5.69589	110.90765		3.79	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,021.57000		1.02157	1,177.48000	1.17748	1,021.570	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	458.00000		0.45800	397.93000	0.39793	458.000	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,046.96000		1.04696	1,204.68000	1.20468	1,046.960	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	443.41000		0.44341	385.15000	0.38515	443.410	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,072.68000		1.07268	1,232.18000	1.23218	1,072.680	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	429.17000		0.42917	372.69000	0.37269	429.170	3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.77890		112.14218	5.71779	112.37508		3.65	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,928.98000		98.92898	99,161.88000	99.16188	98,928.980	3.84	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	3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.81423		109.58446	5.74411	109.83504		3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,677.04000		1.67704	1,852.10000	1.85210	1,677.040	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	981.17000		0.98117	905.65000	0.90565	981.170	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,354.94000		107.35494	107,605.52000	107.60552	107,354.940	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,107.37000		1.10737	1,247.27000	1.24727	1,107.370	3.53	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,480.11000		1.48011	1,369.43000	1.36943	1,480.110	3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,634.92000		1.63492	1,808.04000	1.80804	1,634.920	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,009.89000		1.00989	932.43000	0.93243	1,009.890	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,655.91000		1.65591	1,830.01000	1.83001	1,655.910	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	995.45000		0.99545	918.97000	0.91897	995.450	3.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.04275		112.21521	6.00061	112.42490		5.23	0.00	0	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,719.71000		1.71971	1,879.24000	1.87924	1,719.710	5.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Put	499.26000		0.49926	449.10000	0.44910	499.260	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,753.91000		1.75391	1,914.71000	1.91471	1,753.910	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	484.45000		0.48445	435.56000	0.43556	484.450	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,788.41000		1.78841	1,950.47000	1.95047	1,788.410	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	469.97000		0.46997	422.34000	0.42234	469.970	5.33	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.08550		109.65925	6.03802	109.88568		5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,775.75000		100.77575	101,002.18000	101.00218	100,775.750	5.80	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	5.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.13119		111.22599	6.07752	111.46997		5.08	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,469.17000		4.46917	4,648.26000	4.64826	4,469.170	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	611.42000		0.61142	546.53000	0.54653	611.420	5.42	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,288.88000		2.28888	2,411.91000	2.41191	2,288.880	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,570.86000		1.57086	1,449.91000	1.44991	1,570.860	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,314.86000		2.31486	2,438.82000	2.43882	2,314.860	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,551.82000		1.55182	1,431.80000	1.43180	1,551.820	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,341.00000		2.34100	2,465.89000	2.46589	2,341.000	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,532.96000		1.53296	1,413.87000	1.41387	1,532.960	5.19	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.14813		103.88504	5.15997	103.87697		0.40	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,210.15000		1.21015	1,218.22000	1.21822	1,210.150	0.37	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,203.20000		1.20320	1,211.27000	1.21127	1,203.200	0.37	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
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,196.25000	1.19625	1,204.32000	1.20432	1,196.250	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.02970	101.48450	5.01860	101.48939		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,486.39000	30.48639	30,491.28000	30.49128	30,486.390	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.51882	102.93441	4.41720	102.95261		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	23.76000	0.02376	31.39000	0.03139	23.760	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	64.75000	0.06475	54.18000	0.05418	64.750	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	24.38000	0.02438	32.15000	0.03215	24.380	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	63.57000	0.06357	53.14000	0.05314	63.570	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	25.02000	0.02502	32.90000	0.03290	25.020	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	62.42000	0.06242	52.10000	0.05210	62.420	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.30255	107.33755	6.27669	107.48145		6.43	14,061,219.05	131	7,079.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,580.84000	1.58084	1,683.51000	1.68351	1,580.840	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	820.04000	0.82004	778.81000	0.77881	820.040	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,614.66000	1.61466	1,718.28000	1.71828	1,614.660	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	798.77000	0.79877	758.49000	0.75849	798.770	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,648.86000	1.64886	1,753.42000	1.75342	1,648.860	6.51	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	777.92000	0.77792	738.58000	0.73858	777.920	6.51	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.35319	105.10762	6.32353	105.26696		6.71	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,536.43000	97.53643	97,695.77000	97.69577	97,536.430	7.04	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	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.40415	106.60927	6.37024	106.78462		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,104.60000	3.10460	3,227.23000	3.22723	3,104.600	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,640.67000	1.64067	1,587.95000	1.58795	1,640.670	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,135.98000	3.13598	3,259.16000	3.25916	3,135.980	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,621.29000	1.62129	1,569.12000	1.56912	1,621.290	6.54	0.00	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 07/11/2013	Bond Future	6.71	Call	3,167.51000		3.16751	3,291.22000	3.29122	3,167.510	6.55		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,602.10000		1.60210	1,550.46000	1.55046	1,602.100	6.55		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.41953		102.69655	6.38363	102.91935		7.77		0.00	0	18,312.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,119.43000		2.11943	2,287.07000	2.28707	2,119.430	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	764.15000		0.76415	708.99000	0.70899	764.150	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,159.96000		2.15996	2,329.05000	2.32905	2,159.960	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	743.73000		0.74373	690.02000	0.69002	743.730	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,200.85000		2.20085	2,371.38000	2.37138	2,200.850	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	723.73000		0.72373	671.46000	0.67146	723.730	7.83		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.46599		104.04231	6.42640	104.28116		8.16		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,997.84000		94.99784	95,236.69000	95.23669	94,997.840	8.55		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	8.55		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.51758		102.13258	6.47383	102.38829		8.09		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,414.08000		6.41408	6,631.76000	6.63176	6,414.080	8.55		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	874.77000		0.87477	836.74000	0.83674	874.770	8.55		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,627.26000		3.62726	3,798.64000	3.79864	3,627.260	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,052.69000		2.05269	1,968.36000	1.96836	2,052.690	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,661.65000		3.66165	3,834.12000	3.83412	3,661.650	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,029.85000		2.02985	1,946.61000	1.94661	2,029.850	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,696.18000		3.69618	3,869.74000	3.86974	3,696.180	8.24		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,007.20000		2.00720	1,925.05000	1.92505	2,007.200	8.24		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.30467		79.71947	8.20423	80.58053		16.73		0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,137.26000		1.13726	1,457.39000	1.45739	1,137.260	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,883.90000		3.88390	3,342.97000	3.34297	3,883.900	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,165.04000		1.16504	1,490.30000	1.49030	1,165.040	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,822.15000		3.82215	3,286.35000	3.28635	3,822.150	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,193.28000		1.19328	1,523.69000	1.52369	1,193.280	16.62		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,761.01000		3.76101	3,230.36000	3.23036	3,761.010	16.62		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.37399		80.76417	8.26963	81.64674		17.58		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,815.06000		70.81506	71,697.63000	71.69763	70,815.060	18.27		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	18.27		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.45020		78.77346	8.34150	79.67916		20.16		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,138.39000		10.13839	10,837.55000	10.83755	10,138.390	21.02		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,165.08000		2.16508	1,958.54000	1.95854	2,165.080	21.02		0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,772.30000		6.77230	7,345.53000	7.34553	6,772.300	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,042.39000		4.04239	3,709.92000	3.70992	4,042.390	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,817.40000		6.81740	7,392.64000	7.39264	6,817.400	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,009.41000		4.00941	3,678.95000	3.67895	4,009.410	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,862.61000		6.86261	7,439.87000	7.43987	6,862.610	20.64		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,976.66000		3.97666	3,648.22000	3.64822	3,976.660	20.64		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.13561		164.13561	164.14712	164.14712				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,995.61000		2.99561	3,007.12000	3.00712	2,995.610			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	2,985.61000		2.98561	2,997.12000	2.99712	2,985.610			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	2,975.61000		2.97561	2,987.12000	2.98712	2,975.610			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.45721		128.45721	128.48473	128.48473				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,767.21000		2.76721	2,794.73000	2.79473	2,767.210			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	2,757.21000		2.75721	2,784.73000	2.78473	2,757.210			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	2,747.21000		2.74721	2,774.73000	2.77473	2,747.210			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.24384		134.24384	134.26001	134.26001				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,153.84000		3.15384	3,170.01000	3.17001	3,153.840			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,143.84000		3.14384	3,160.01000	3.16001	3,143.840			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,133.84000		3.13384	3,150.01000	3.15001	3,133.840			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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			7.95735	92.24278	7.88209	92.90987		15.02	0.00	0	10,129.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,832.91000	1.83291	2,160.43000	2.16043	1,832.910	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,876.16000	2.87616	2,536.59000	2.53659	2,876.160	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,871.09000	1.87109	2,202.70000	2.20270	1,871.090	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,824.77000	2.82477	2,489.29000	2.48929	2,824.770	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,909.76000	1.90976	2,245.46000	2.24546	1,909.760	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,773.99000	2.77399	2,442.60000	2.44260	2,773.990	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.02480	93.45149	7.94605	94.13909		15.55	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,836.47000	82.83647	83,524.07000	83.52407	82,836.470	16.12	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	16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.10046	91.24938	8.01787	91.95876		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,306.56000	7.30656	7,785.66000	7.78566	7,306.560	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,261.84000	3.26184	3,031.56000	3.03156	3,261.840	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,356.43000	7.35643	7,837.16000	7.83716	7,356.430	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,231.85000	3.23185	3,003.20000	3.00320	3,231.850	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,406.42000	7.40642	7,888.76000	7.88876	7,406.420	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,202.10000	3.20210	2,975.06000	2.97506	3,202.100	17.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.35705	81.24335	8.23612	82.33942		17.49	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,463.73000	72.46373	73,559.80000	73.55980	72,463.730	18.21	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	18.21	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.42417	82.30793	8.29882	83.42884		18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,860.03000	71.86003	72,980.94000	72.98094	71,860.030	18.84	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.84	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.42830		1.42830	1.41990	1.41990		11.22		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,383.13740		0.13831	1,299.35160	0.12994	1,383.137	14.57		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.13740		0.00001	0.35160	0.00004	0.137	14.57		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,283.21240		0.12832	1,199.53180	0.11995	1,283.212	14.07		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.21240		0.00002	0.53180	0.00005	0.212	14.07		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,183.33160		0.11833	1,099.81110	0.10998	1,183.332	13.57		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.33160		0.00003	0.81110	0.00008	0.332	13.57		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43880		1.43880	1.43020	1.43020		13.11		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	671.13510		0.06711	614.86140	0.06149	671.135	12.38		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	183.13510		0.01831	212.86140	0.02129	183.135	12.38		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	604.33540		0.06043	551.70090	0.05517	604.335	12.37		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	216.33540		0.02163	249.70090	0.02497	216.335	12.37		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	546.07780		0.05461	497.34690	0.04973	546.078	12.52		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	258.07780		0.02581	295.34690	0.02953	258.078	12.52		0.00	0	0.00
Total for Derivatives :												627,862,513.12	100,982	1 745 033.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.74092	99.94188	12.64655				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.36591	108.85858	25.18387				0.00	0	9,644,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.29311	100.00011	10.21683				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.80236	111.70673	12.70855				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.20046	100.63261	7.14621				0.00	0	22,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.29303	100.64155	7.23807				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	46.66876	8.00000	46.63843		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	101.73855	11.13766	101.73855	11.06200		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	105.29362	27.24008	105.29362	27.04979		0.00	0	12,063,000.00
AB07		On 07/03/2014	Spot Bond	105.62267	51.62370	105.62267	51.26215		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	100.96284	9.83211	100.96284	9.75779		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	111.66393	14.63826	111.66393	14.53103		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	100.00003	64.31305	100.00003	63.69927		0.00	0	0.00
ABCP11		On 31/03/2013	Spot Bond	215.58145	91.63660	215.58145	90.25729		0.00	0	9,000,000.00
ABCP12		On 20/09/2014	Spot Bond	134.94825	32.70178	134.94825	32.41602		0.00	0	38,450,000.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	3.06610	269.82094	3.02324		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	26.69800	100.53123	26.49699		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	44.58176	100.25380	44.25064		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	13.92376	100.10451	13.82049		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	8.98949	100.10764	8.92281		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.48675	100.11256	8.42380		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.55585	100.11573	8.49238		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	113.03853	30.06075	113.03853	29.83836		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.88112	24.16124	102.88112	23.97759		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.67718	106.71879	36.41815				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.23175	101.43096	30.99735				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.46079	100.69530	24.27840				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.05172	101.53927	11.96118				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.87684	101.47729	16.75012				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.16680	101.61005	10.09039				0.00	0	700,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	72.88162	108.48706	72.36000				0.00	0	1,122,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	65.40313	101.57306	64.77047			11,376,182,720,000.00	112,000,000	28,000,000.00	
ABLC08	On 19/08/2013	Spot Bond	100.00000	77.84257	100.00000	77.16763				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	91.65500	215.26681	90.27712				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	44.63294	133.33110	44.24648				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	23.61198	122.14204	23.42078				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.80680	113.35700	9.73184				0.00	0	18,100,000.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.03995	100.00000	5.00504				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.74629	123.70523	17.60522				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.87701	102.18114	17.74196				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.66948	99.83242	11.58313				0.00	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	11.72981	99.82309	11.64302			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.30526	99.81405	12.21422			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.52695	106.48741	5.48694			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.52659	100.00000	22.88145			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.15488	165.75435	4.11280			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.03985	157.68318	13.90276			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.36976	170.05600	3.33500			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	60.85317	143.83197	140.83786			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.95657	172.68858	3.91528			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	91.63895	215.54135	90.25982			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	91.63627	215.58717	90.25693			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.07140	71.58015	7.04009			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.07140	71.58015	7.04009			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	53.08934	100.36979	99.18179			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.88401	84.61000	12.81925			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.01674	92.57000	19.90922			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.75165	100.05362	11.66453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.34000	17.86117	95.34000	17.76314			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.49268	100.00000	33.30241			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.66298	94.00000	16.57246			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.61447	94.99000	15.52901			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.68676	89.20000	23.56295			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.28452	90.02000	31.11668			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.54164	101.37010	9.47007			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.38587	101.21709	9.31556			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.91210	89.83000	29.75187			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.20277	136.93312	22.01271			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.33273	102.86000	25.18588			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.77139	96.69000	25.62572			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.76581	96.61000	24.62590			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.36288	96.38000	24.22548			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.96600	99.94804	9.89218			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	25.33333	121.81240	25.13439			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	78.04522	104.20000	77.55364			0.00	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	9.91227	101.30453	9.83797				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.01636	93.54000	21.89488				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.89310	92.85000	20.77843				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.08700	103.39542	2.07263				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.79630	149.61017	2.77068				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.43913	196.08295	2.41181				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.36755	95.40000	17.27140				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	73.44920	107.27000	72.97662				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.22425	94.09000	17.12879				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.02421	100.00000	8.98198				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.21062	100.00000	3.19208				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.07121	114.69202	13.96589				0.00	0	4,330,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.19365	105.76936	25.01700				0.00	0	3,963,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.08645	102.79126	10.01773				0.00	0	3,169,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.86651	101.48825	12.77928				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.09959	110.44192	18.96090				0.00	0	29,000,000.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	38.77557	125.04605	38.45758			325,119,730,000.00		2,600,000	3,100,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.77153	4.00000	121.70382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.02742	274.59193	2.98460				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.98636	123.88924	4.94552				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.63380	128.40915	2.61164				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	84.20095	99.53952	83.43138				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	101.95287	100.06620	101.15586				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	95.05687	100.07265	93.62291				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.41968	100.00000	26.22390				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	77.77629	100.53957	77.13794				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	91.54641	101.66199	90.87498				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	77.77629	100.53957	77.13794				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	87.69139	101.42690	87.07654				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	92.81712	102.82057	92.17698				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	27.80741	111.03772	27.60462				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.67759	100.83941	21.51394				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.89251	100.86237	21.72719				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.93729	101.18756	24.74845				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	64.85616	100.06785	64.23684				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	64.82755	100.06721	64.20850				0.00	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	21.46262	100.81643	21.30061			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.63635	54.43317	8.60556			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	55.82524	100.61624	55.40462			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	63.95786	99.86961	63.48445			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.36424	100.00000	20.24855			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.09984	100.00000	17.00270			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.09984	100.00000	17.00270			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	65.20915	100.07583	64.58641			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.74938	100.07969	18.61034			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.65804	100.08857	19.51224			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.34429	100.07573	18.20825			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.61800	100.07841	18.47993			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.73843	100.07959	18.59947			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.45785	103.08180	10.38604			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.45785	103.08180	10.38604			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.50614	103.10163	10.43398			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.12530	100.07361	17.99090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	103.10163	10.50614	103.10163	10.43398			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.40955	103.06198	10.33809			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.45197	79.64238	29.31051			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.80201	100.07204	31.56619			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	65.52186	100.07100	65.03600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.78239	99.94507	17.65068			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	65.52186	100.07100	65.03600			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.56887	100.07684	9.49792			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.38539	100.07933	9.31580			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.33574	100.08039	9.26651			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.09579	100.07826	9.02833			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	65.23025	100.06560	64.74658			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.15840	100.07361	10.08308			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	89.14705	101.31884	88.28010			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.23221	110.28658	11.14141			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	44.61391	100.06728	44.28309			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.40366	105.71996	51.04338			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	58.73519	100.99526	58.29115			0.00	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	8.02130	101.18059	7.96122				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.96815	102.01291	7.90805				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.18212	100.00000	10.12427				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	59.30995	101.04786	58.86633				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.44314	100.00000	4.41354				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.70935	100.00000	5.67111				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.42110	72.59933	14.35655				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.49470	127.83552	3.46618				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.62902	127.87043	3.59941				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.83951	100.07569	8.77395				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.27008	100.62321	37.98171				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.27008	100.62321	37.98171				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	59.30995	101.04786	58.86633				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	37.63102	100.51806	37.34772				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.88710	100.07299	31.65064				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.83037	100.07235	31.59434				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.59019	101.33418	8.52578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	100.41093	12.18468	100.41093	11.08366				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.57828	101.33457	8.51396				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.19114	103.90444	10.12071				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.23818	103.93140	10.16741				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.83653	100.22094	31.60014				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	13.01485	100.59173	12.91789				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	12.38147	99.93469	12.28977				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.87548	100.07603	8.80967				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	58.57149	100.93686	58.14329			4,037,474,400,000.00	40,000,000	40,000,000.00	
ACL149	On 20/03/2014	Spot Bond	100.27790	44.37950	100.27790	44.04981				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	44.22005	100.06196	43.89218				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	11.14331	100.07446	11.06068				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	57.29282	100.76536	56.86057				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.75657	100.06587	22.58783				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.58036	100.06402	22.41293				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.92241	100.06760	22.75243				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.11987	100.07424	11.03741				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.70965	100.07047	10.63023				0.00	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	22.78766	100.06619	22.61869				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.90167	100.06739	22.73186				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.58848	102.65284	14.48866				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.59974	100.06844	17.46924				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.83948	100.06674	22.67013				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.70354	100.09530	46.35715				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	23.06508	100.18292	22.89388				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.34754	100.06691	44.01871				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.18377	108.26890	11.10429				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.08472	100.07386	11.00252				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.93919	103.66222	4.90418				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.89131	100.06728	22.72157				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.91208	100.06735	22.74219				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	11.00220	100.07626	10.92061				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.21338	100.07891	9.14506				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.61582	100.07361	8.55192				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	64.90778	100.07223	64.28795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond	100.07839	32.07507	100.07839	31.83721			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.40861	100.07574	23.23503			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.58821	100.08155	11.50227			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	11.00220	100.07626	10.92061			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.27314	100.07944	9.20437			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.28801	100.07796	10.21172			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.75274	100.07839	8.68784			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.29261	100.07515	12.20145			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.98798	100.07965	8.92133			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.14379	100.08103	9.07598			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.54039	100.06425	63.92410			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.57861	100.06489	63.96196			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.41276	100.06989	17.28364			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.57701	100.07148	17.44667			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	9.08863	100.08134	9.02122			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	9.08863	100.08134	9.02122			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.23277	100.08737	12.14204			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.15799	100.07679	10.08267			0.00	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	12.13902	100.08652	12.04899			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.17417	100.08684	12.08388			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.23277	100.08737	12.14204			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.10124	85.50175	7.05948			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.29254	100.08315	9.22363			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.29254	100.08315	9.22363			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01803	100.00000	0.01790			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01738	100.00000	0.01725			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.95689	100.00000	5.86183			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	99.36877	103.67806	98.60645			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.64413	100.00000	3.61682			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.59835	100.56844	26.39803			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.18375	100.63477	26.97891			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.57379	100.67892	27.36591			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.03308	101.20949	15.91298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.75937	101.34649	16.63368			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.72572	101.52904	17.59257			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.39554	108.27946	12.30697			0.00	0	4,042,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.07821	124.59492	12.97423			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.90656	100.00000	32.66270			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.42502	115.64616	20.27113			0.00	0	8,944,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.45708	100.00000	31.22396			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.44894	100.00000	15.34603			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.67180	154.79211	4.62680			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.98102	129.92747	40.64242			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	91.43524	101.15622	90.74583			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.61955	99.92565	11.53350			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.36304	112.23984	13.26529			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.86189	101.18527	20.70566			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.61491	101.23711	9.54287			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.40960	100.00000	62.93970			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.28421	100.00000	9.21464			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	114.82122	23.53031	114.82122	23.35500			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.55073	99.81750	10.47267			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	66.00675	100.11329	65.37620			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.91355	103.73691	70.42413			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.85838	99.83571	30.63004			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	35.94976	105.24488	35.70009			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.50863	111.52726	14.40303			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	58.27089	100.88946	57.83078			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.23468	104.32215	19.08667			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	91.27165	99.81811	89.96981			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.74545	102.00706	21.58142			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.72906	101.95171	21.56524			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.28826	99.81798	15.17516			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.63688	101.94160	21.47377			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.51530	104.59763	14.40334			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.91402	99.81335	20.75930			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.91402	99.81335	20.75930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.65737	99.81340	17.52674			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.25843	101.35805	18.12149			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.21384	102.22265	19.06864			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.74545	102.00706	21.58142			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.51382	102.70168	18.37331			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.71307	102.35327	12.61688			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.94830	99.82359	14.83770			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.94968	99.81671	14.83907			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.94968	99.81671	14.83907			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.91558	99.82722	32.67203			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	99.52273	99.86832	98.76779			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.17891	97.82330	20.03229			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.00603	103.70924	13.89882			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.34395	99.79214	15.23046			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.22393	100.04409	13.12590			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.69899	99.77076	1.68643			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.82991	92.33087	12.74139			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	62.75700	99.87024	62.15875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.30335	99.83486	19.16051			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.23868	99.06007	10.16344			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.69567	99.81958	0.69052			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.55770	100.00000	1.54672			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.49189	104.16088	22.31904			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.49657	103.97505	20.33931			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.70127	106.00425	17.56310			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.18044	99.75847	15.06819			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28628	99.75846	0.28416			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14821	100.00000	0.14603			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.04431	100.00000	7.00429			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.84975	100.00000	21.68783			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.88572	100.00000	19.73835			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.27514	100.00000	12.18417			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29670	100.00000	12.20456			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.84122	100.00000	14.73124			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.85967	100.00000	12.76437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.37954	100.20198	97.58884			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.14540	102.32067	32.89470			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.53264	102.37811	20.37725			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.20942	169.54509	2.18705			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.57208	150.32167	10.49264			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.87873	150.48996	12.12870			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.57140	105.72100	10.49771			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.25780	101.02420	39.95337			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	92.10628	101.68745	91.18064			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	56.35510	100.66680	55.93029			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	57.35635	100.64029	56.92409			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	92.01792	104.00756	91.07767			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	58.43570	100.90417	57.99428			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	99.61248	101.68177	98.84419			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.82416	100.33377	8.75857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.06919	31.55146	100.06919	31.31750			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.80030	100.00000	34.53952			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	76.32099	100.00000	75.86760			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.67221	101.11913	12.57737			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.72250	101.12772	12.62727			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.87332	101.15348	12.77694			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.37565	101.23934	13.27542			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.87734	101.32517	13.77329			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.27883	101.56516	15.16402			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.10091	100.00000	6.05570			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.18965	100.93890	10.11351			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.54475	100.99127	10.46592			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.69685	101.01372	10.61686			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.74754	101.02120	10.66716			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.35530	101.11093	11.27033			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.16433	101.23048	12.07320		4,656,602,080,000.00	46,000,000	23,000,000.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.81842	100.00000	3.79012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.81842	100.00000	3.79012				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.18485	100.10441	10.10931				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.83695	100.11338	10.75657				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	11.01478	100.11583	10.93307				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	15.08672	107.76177	14.97932				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.54823	100.12316	11.46256				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.49647	100.13609	12.40374			12,016,330,800,000.00	120,000,000	60,000,000.00	
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.73902	100.00000	2.71872				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.73902	100.00000	2.71872				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.73618	110.26280	35.47704				0.00	0	2,969,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.83925	100.53667	7.78022				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.42768	96.69296	71.02450				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.00809	100.49749	13.90265				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.50187	100.00000	6.45315				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.82985	100.60117	6.77839				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.02640	100.49926	13.92083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.32849	100.52855	14.22061				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.87742	100.58172	14.76535				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.16014	100.80214	17.03063				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.29715	101.17004	13.19647				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	97.33288	100.10916	95.82621				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	92.73007	100.17136	91.80443				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.66766	100.07370	65.18071				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	83.88332	100.27042	83.33864				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.47092	100.00000	9.40074				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.55733	112.83919	35.29465				0.00	0	3,401,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.75410	121.22515	18.60739				0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.21057	101.55684	14.10380				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	39.86451	100.95576	39.56324				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.56743	108.79348	18.43423				0.00	0	8,368,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.04496	109.29382	10.96544				0.00	0	105,400,000.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.76618	101.38676	10.68451				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.74896	110.62195	11.66354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.52977	19.96596	100.52977	19.81564			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.99524	105.82127	13.89708			0.00	0	2,574,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.07334	100.81182	9.99731			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.05391	105.70562	10.97645			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.79378	100.97754	15.67440			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.96218	100.26196	11.87332			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.30322	123.26011	12.20624			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.98739	119.72199	11.89505			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.19263	123.54995	14.07992			0.00	0	11,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.13952	100.40002	14.03437			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.68968	107.22537	22.52882			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.49457	100.86678	28.27940			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.18570	102.24997	44.84415			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.43747	102.59156	28.22187			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.49963	100.41408	23.32483			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	106.07008	100.11325	105.24052			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.13374	100.18762	48.76901			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	95.05682	100.07319	93.62286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038	0.00	0	0.00			
CLN111	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038	0.00	0	0.00			
CLN112	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038	0.00	0	0.00			
CLN113	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.07319	95.05682	100.07319	93.62286	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.07319	95.05682	100.07319	93.62286	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.53672	77.76420	100.53672	77.12597	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.07373	95.07973	100.07373	93.64541	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.06833	94.85057	100.06833	93.41978	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.06400	94.66725	100.06400	93.23927	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.60353	84.84468	100.60353	84.27373	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.15466	24.62911	101.15466	24.44266	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	99.83222	92.76868	99.83222	91.84547	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.14186	24.50924	101.14186	24.32371	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.06829	64.85124	100.06829	64.23197	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.06451	64.68429	100.06451	64.06663	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.20948	25.14267	101.20948	24.95223	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	100.61649	78.86568	100.61649	78.18457			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	78.78606	100.58787	78.10578			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	77.98051	100.59448	77.34022			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	95.12557	100.07482	93.69054			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	94.96516	100.07103	93.53260			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	65.01820	100.07206	64.39731			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	74.07558	106.64650	73.55271			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	100.50362	103.71200	99.75160			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	71.37537	104.51633	70.87974			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	79.86257	100.85780	79.16757			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	46.66312	100.09542	46.31703			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	66.31682	100.79729	65.82188			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	66.31682	100.79729	65.82188			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	91.82046	101.28023	91.14760			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.99489	100.83563	27.78355			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.00096	100.00000	18.86015			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.79231	100.00000	18.65305			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN166	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN167	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	100.07575	18.28940	100.07575	18.15378	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	44.48393	100.00000	44.15060	0.00	0	0.00			
CLN174	On 31/03/2013	Spot Bond	100.04314	99.07314	100.04314	98.32039	0.00	0	0.00			
CLN175	On 31/03/2013	Spot Bond	100.23356	99.69321	100.23356	98.93441	0.00	0	0.00			
CLN176	On 31/03/2013	Spot Bond	100.08420	99.29380	100.08420	98.53908	0.00	0	0.00			
CLN177	On 31/03/2013	Spot Bond	100.05746	99.29563	100.05746	98.54108	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	43.47873	100.00000	43.15653	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	100.06980	14.22494	100.06980	14.11947	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	17.14123	100.15069	17.01403	0.00	0	0.00			
CLN184	On 01/07/2021	Spot Bond	99.78582	11.74450	99.78582	11.66597	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.15069	17.14123	100.15069	17.01403			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.35461	101.41261	13.25439			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	51.08108	100.22617	50.70178			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	52.28734	100.17009	51.89928			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.40943	108.36668	7.35646			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.65554	99.52839	14.54618			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.85923	108.34841	2.83824			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.22584	102.60151	13.13684			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	52.54130	100.25498	52.15105			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	17.14123	100.15069	17.01403			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	17.14123	100.15069	17.01403			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.25665	107.96614	4.94024			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.78374	107.75628	9.04860			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.50770	100.11142	16.38525			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	101.73071	100.00002	100.94414			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	102.28798	100.07054	101.48832			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	95.59763	100.08593	94.15534			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.33540	100.10498	66.83594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	101.25895	29.01291	101.25895	28.79549				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.08719	101.27689	28.86918				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.36058	105.79026	15.25345				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.25937	101.32709	28.02110				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.20392	101.30689	28.98498				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.15201	101.18509	11.06849				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.15011	101.19643	11.06660				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.37462	105.99233	15.26723				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.37462	105.99233	15.26723				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	49.49833	107.65143	49.10666				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	49.98351	110.88445	49.57749				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.90355	104.90153	13.80725				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.87714	100.07790	12.78165				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.87167	100.08711	13.76879				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	94.72873	100.16277	95.98403				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	94.72867	100.16385	96.00261				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.74142	101.18605	28.52618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	101.18605	28.74142	101.18605	28.52618			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.68897	100.17539	52.29791			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	92.11787	101.40617	91.44209			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	92.11787	101.40617	91.44209			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.99959	100.16285	17.86600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.20568	100.71861	10.12871			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.60617	100.07925	11.52010			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.55500	100.51081	26.35510			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.46305	100.54638	10.38426			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.87076	103.07581	9.80299			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.87076	103.07581	9.80299			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.48821	100.51075	26.28882			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.50375	100.51227	26.30424			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.81394	99.62826	14.70330			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.51415	100.86363	14.40456			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.45654	100.17567	22.83071			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.24402	100.84631	14.13648			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.50629	99.94994	22.33958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	99.94994	22.50629	99.94994	22.33958				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.50629	99.94994	22.33958				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.50629	99.94994	22.33958				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.50629	99.94994	22.33958				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.69124	99.94850	22.52315				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.68551	99.94597	10.60636				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.68551	99.94597	10.60636				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.68551	99.94597	10.60636				0.00	0	6,000,000.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.68551	99.94597	10.60636				0.00	0	3,000,000.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.68551	99.94597	10.60636				0.00	0	5,000,000.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.74344	99.94556	10.66386				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.28621	110.57517	13.18964				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.47030	100.09271	46.12564				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	38.14172	100.59304	37.85439				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	95.55375	99.85267	94.83265				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.72154	100.09928	44.38984				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.72154	100.09928	44.38984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.01926	9.68896	101.01926	9.61569			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.81907	100.09028	12.72399			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.79507	100.79299	13.69098			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.57652	100.10632	14.46839			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.82631	100.07520	10.74602			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.76771	100.07467	10.68786			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.82678	100.07203	10.74649			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.87772	100.58176	8.81085			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.28704	100.62464	10.20953			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.26116	100.62450	10.18384			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.80334	100.07182	10.72323			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	26.10292	100.10367	25.90930			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.47315	100.32695	9.40274			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.78779	100.05044	22.61885			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.43013	99.94992	22.26400			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.63162	100.07255	17.50087			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.88111	100.08473	11.79300			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.88111	100.08473	11.79300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.08473	11.88111	100.08473	11.79300			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.88111	100.08473	11.79300			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.42674	100.79550	9.35560			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.09443	100.46527	9.02749			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.01855	99.93367	11.92954			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.01855	99.93367	11.92954			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.90266	99.93449	11.81452			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.76984	99.84728	11.68274			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.90266	99.93449	11.81452			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.85651	99.84633	11.76877			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.72591	100.08705	1.71311			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.76984	99.84728	11.68274			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.79902	99.84728	11.71170			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.85651	99.84633	11.76877			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.41970	100.00000	6.37212			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.53810	100.00000	6.48966			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.72598	100.08579	1.71318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000		1.73138	100.00000	1.71855			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000		1.73138	100.00000	1.71855			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000		1.73138	100.00000	1.71855			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000		89.02439	100.00000	88.37772			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000		73.88664	100.00000	73.44064			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000		89.02439	100.00000	88.37772			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000		73.88664	100.00000	73.44064			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000		0.99596	100.00000	0.98645			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		0.99596	100.00000	0.98645			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		0.97627	100.00000	0.96333			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000		0.01677	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		20.55247	100.00000	20.41481			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		20.55247	100.00000	20.41481			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.72080	35.42491	0.71887			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		92.23654	156.72722	91.18396			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956		104.86081	100.26956	104.01062			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726		104.81123	100.26726	103.96148			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		154.93233	100.00000	153.64423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	156.52494	143.67812	156.52494	142.00776				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	104.76166	100.26496	103.91233				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	98.74292	154.89181	97.51705				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	88.97526	100.90305	88.34233				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	88.97526	100.90305	88.34233				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.20715	164.96027	5.14756				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	93.92432	98.96405	93.26723				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	93.94291	98.95402	93.28576				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	104.81123	100.26726	103.96148				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	104.81123	100.26726	103.96148				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.92772	100.00000	16.04157				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	97.01858	102.57148	96.29966				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.21538	127.81539	9.14063				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.22379	80.28000	21.12123			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.27609	80.11138	21.17344			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.88216	101.51920	11.79292			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.88216	101.51920	11.79292			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.05071	100.07895	12.95394			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.40306	100.07296	12.31109			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.11988	100.07419	11.03742			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	89.96556	101.51807	89.08344			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.23661	100.07839	11.15328			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.93655	101.17107	9.86214			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.97453	100.00000	0.96130			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.97668	112.14249	19.82983			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	95.45496	102.77374	94.75846			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.63954	104.83082	11.55896			0.00	0	73,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.51966	123.34967	12.42091			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.11568	109.68398	19.97122			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.98563	116.79754	13.87942			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.35673	100.46415	26.16060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.49279	10.17290	100.49279	10.09634				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.35047	100.39083	26.15877				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.30030	100.94063	20.14691				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	98.91332	100.24848	98.11369				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	97.81351	100.00000	97.07437				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	97.29875	101.22658	96.55710				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.23182	100.00000	15.11894				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.18859	6.86000	100.07539				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	88.96593	100.00000	88.33646				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.76576	102.15380	44.42766				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.03116	102.26580	24.84192				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	63.99175	102.03232	63.50895				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.82427	105.76710	69.42306				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.96844	127.91650	17.82259				0.00	0	16,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.79060	116.63462	8.72392			523,138,928,393.60	4,485,280	47,055,818.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	119.62218	8.47649	119.62218	8.41087				2,834,926,043,820.00	23,699,000	117,246,377.00
E170	On 01/08/2020	Spot Bond	146.45461	10.15370	146.45461	10.06165				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.85327	104.01633	17.71623				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	32.89972	100.57434	32.65997				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.40254	100.62205	13.30483				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.45796	100.65378	5.41816				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.22154	100.68546	2.20534				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.61302	128.03785	12.51056				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.68500	117.80027	1.68500	117.75684				123,847,500,000.00	73,500,000	41,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.36447	104.49020	2.34751				8,359,216,000,000.00	80,000,000	75,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.94698	117.22671	9.87122				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.24424	117.96601	14.13520				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.35631	108.44717	12.26790				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.48974	100.61804	19.34289				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	57.28866	100.74391	56.85651				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.25525	100.00000	39.95694				0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	103.21280	100.00000	102.38930				0.00	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	52.63172	100.00000	52.23733				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	89.90685	100.00000	89.26466				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	85.77960	100.00000	85.19474				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	29.77041	124.62183	29.52559				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.31508	105.65441	26.13073				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.65306	106.40064	19.49915				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.64051	101.27791	10.56075				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.75713	100.72291	27.54778				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.63182	100.66122	38.34062				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.05231	100.64003	6.99916				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.16181	100.73714	38.86643				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.82097	100.71039	7.76199				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	79.79848	100.58516	79.09941				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.26725	100.60896	37.97893			9,256,024,320,000.00	92,000,000	23,000,000.00	
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.67494	100.62801	19.52669				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	79.80580	100.58802	79.10666				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.48797	100.58833	6.43909				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.79585	100.61654	6.74466			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.14945	107.62781	18.02179		1,722,044,960,000.00	16,000,000	6,100,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.13281	115.04070	12.04229		71,325,234,000.00	620,000	265,123,642.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.94441	123.79417	8.87326		1,983,677,780,080.00	16,024,000	289,705,559.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.89256	101.89369	10.81888		3,362,491,770.00	33,000	62,009,260.00	
ES33	On 15/09/2033	Spot Bond	8.80000	91.26591	8.70500	92.01690		1,528,032,000,000.00	173,640,000	3,855,577,091.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.52909	100.52379	19.38207		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	61.50118	101.23849	61.04039		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	97.32946	100.14918	96.55589		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.03405	100.00000	10.95137		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.73760	100.00000	10.65714		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	80.43079	100.72700	79.72126		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	80.49180	100.75346	79.78159		6,045,207,600,000.00	60,000,000	15,000,000.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	80.68702	100.83807	79.97461		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	100.88562	80.79680	100.88562	80.08317		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	106.83968	37.30021	106.83968	37.03654		0.00	0	14,482,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	10.56798	102.29365	10.49627		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.22508	13.50308	100.22508	13.40281		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	100.22502	9.75383	100.22502	9.68140			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.17431	101.16350	11.09064			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01878	101.09860	0.01863			0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.58553	109.77327	13.48790			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.58713	98.22086	10.50992			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	59.05189	100.00000	58.64290			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	91.62923	215.70757	90.24934			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	76.36831	105.50847	75.88491			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.68549	127.58470	2.66301			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.03512	273.62971	2.99229			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.79183	149.98730	2.76620			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.40760	199.45863	2.38030			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.48931	121.07209	25.29012			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.87079	100.00000	30.66402			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.87079	100.00000	30.66402			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.77312	52.69690	3.76002			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.54157	33.20196	3.53323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.81486	31.98407	3.80617			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	59.02420	100.00000	58.13298			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.72168	100.55103	44.42244			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	89.65917	101.09338	89.01883			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.10040	100.83125	13.99395			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	49.23463	100.12935	48.86936			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.45782	100.07866	45.12071			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.79233	100.80714	13.68824			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.79233	100.80714	13.68824			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.39407	100.52930	9.33850			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.60937	100.79281	13.50667			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.81915	100.08975	12.72408			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.05145	100.50743	83.49005			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.63337	100.15766	17.50251			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.29569	100.07580	11.21192			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.25668	100.08460	12.16578			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.02411	100.10209	46.67532			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.92312	98.00000	9.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	9.62669	100.00000	9.54449				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.46169	100.15523	17.33212				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.23277	100.08737	12.14204				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.45901	100.10732	14.35175				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.45474	100.11620	15.34009				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.72884	100.08283	11.64187				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.74564	102.36455	12.64919				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.84856	100.12857	16.72356				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.05698	100.08579	11.96756				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.40094	100.00000	7.33774				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.94699	100.10168	12.85096				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.20343	100.12161	15.09064				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.83624	100.09179	11.74846				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.54524	100.09811	12.45220				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.50648	100.11547	14.39887				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.54956	100.10701	13.44905				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	15.08531	100.12057	14.97339				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133	On 20/09/2017	Spot Bond	100.12805	15.93574	100.12805	15.81751			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.47104	100.11516	14.36370			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	14.05757	100.11151	13.95330			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.72249	100.09968	12.62813			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.50980	100.09779	12.41701			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.39242	100.12327	15.27822			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.21524	100.12172	15.10236			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.73093	100.11745	14.62165			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.41604	100.12348	15.30168			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.25419	100.10439	13.15587			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.88351	100.09221	11.79538			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.18164	100.07700	10.10613			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	16.08927	100.12940	15.96991			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.31356	100.09221	33.06649			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.97080	100.10419	20.81525			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.92766	100.72629	12.83016			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.45634	100.09926	20.30462			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.12717	100.08547	11.04465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	1.37871	98.00000	1.36716			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.24535	100.08652	11.16196			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.31166	100.07817	10.23519			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.63078	100.08103	10.55194			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.76222	100.10890	13.66014			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	59.71769	100.20368	59.14676			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	40.18487	100.21459	39.88651			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	62.37756	100.20368	61.78120			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.09063	100.19795	39.79301			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.72638	100.07944	1.71358			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.70772	100.38297	0.70245			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.97792	100.00000	0.96527			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	55.35903	100.00000	54.44026			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	55.35903	100.00000	54.44026			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.04826	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	45.14274	100.57737	44.84062			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.55942	101.33365	41.24779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	100.08266	24.39418	100.08266	24.21327			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.00118	100.08218	18.86027			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	60.07078	101.28616	59.62052			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	11.05802	98.45245	10.97722			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	89.38389	101.29693	88.51198			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.73448	100.06887	44.40276			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.05640	101.11641	9.98113			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.54780	115.36587	5.50608			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.58268	100.08387	13.48195			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.68676	100.08483	13.58526			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.24980	115.54905	4.21780			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.87776	113.64754	30.68569			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.89946	115.36587	3.87013			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.65253	117.71276	5.60934			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.13348	118.00209	10.06878			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.11014	101.27177	11.02687			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.01556	100.00000	20.85982			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.64248	100.20020	20.48923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	100.17418	18.80060	100.17418	18.66106				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.67855	4.73000	108.61174				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	19.02944	100.17741	18.88820				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.24113	100.07144	12.15036				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.51329	100.08326	13.41308				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.38471	100.11237	35.12223				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.22459	100.09907	15.11167				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.78524	100.09502	14.67558			6,005,701,200,000.00	60,000,000	30,000,000.00	
FRC90	On 20/03/2013	Spot Bond	100.06298	101.37823	100.06298	100.58573				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	101.38771	100.06521	100.59513				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	101.42624	100.06023	100.63340				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	101.52199	100.06131	100.72839				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.79963	100.08049	11.71212				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.88514	100.16123	17.75241				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.78791	100.08038	11.70049				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.32513	97.80179	26.13389				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.46877	100.16949	18.33169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	100.83728	14.17739	100.83728	14.07037			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	83.44677	99.94942	82.68618			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	84.42479	101.49845	83.64562			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	83.55601	99.46188	82.79743			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	84.16018	103.49133	83.37116			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	83.91262	97.69123	83.16186			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	83.45638	100.87998	82.68995			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	83.72011	101.02852	82.95035			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	84.04396	101.21079	83.27009			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	84.24722	101.32512	83.47077			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.46578	144.28965	19.28688			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	77.05242	100.90946	76.42000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.65460	103.60434	40.34367			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.17575	101.69223	21.01646			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.63524	103.43851	15.51584			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.64645	102.25429	9.57354			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.93911	101.76484	7.87869			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.52288	100.00000	14.44038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	261.70847	3.13494	261.70847	3.09200			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.03704	273.38978	2.99421			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.17895	256.75899	3.13596			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.43993	123.65104	2.42054			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.43866	101.04016	7.38302			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.69908	123.78317	2.67700			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.41073	101.29456	13.31021			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.46248	101.45459	11.37643			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	83.85657	101.10626	83.08507			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.31223	100.92257	7.25699			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.12975	100.00005	64.64710			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.33816	98.38735	2.32217			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.05569	101.21006	97.30072			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	101.05639	100.00000	100.27099			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.60090	100.42877	83.04162			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80169	100.00000	0.79569			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.29150	104.97509	11.20602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On 04/06/2013	Spot Bond	100.28475	81.86841	100.28475	98.35607				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	97.82184	100.19981	98.71588				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.01585	100.80772	6.96290				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.79833	101.07593	18.65769				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.78093	100.44759	9.70815				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.75893	100.17395	44.42673				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.99766	100.76967	16.87083				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.31604	100.98200	40.01466				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	81.75351	100.85889	81.01640				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.73244	102.64440	13.62828				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	58.87727	100.85054	58.43765				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.85851	108.09035	2.83757				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.37851	101.11747	10.29996				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	62.54397	100.16642	62.07980				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.57989	107.16699	33.34579				0.00	0	33,707,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	28.04652	108.33117	27.84602			6,499,870,200,000.00	60,000,000	16,189,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	15.64219	107.16932	15.53133				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.51405	109.08100	13.41690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	117.62764	13.57759	117.62764	13.47446			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.00732	108.91524	10.92829			0.00	0	1,568,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.23895	118.59653	11.15303			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.91708	109.40010	8.85283			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.20950	86.57971	12.13733			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.40376	100.55204	14.29649			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.43294	101.32185	16.30972			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.64982	101.40666	21.48737			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.04780	107.64302	14.94136			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	54.60007	100.00000	54.60003			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	52.94105	100.00000	52.94101			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	49.90558	100.37860	49.90554			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		18,600,000,000,000.00	186,000,000	500,000,000.00	
GRA301	On 20/03/2013	Spot Bond	98.75737	95.85054	98.75737	95.11056			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99891	100.00000	100.00000			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.07653	101.20169	8.01604			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.03313	101.57032	9.95774			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.20984	100.58455	8.14868			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.36982	100.59878	8.30746			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.67902	100.62628	8.61434			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.27434	100.00000	2.25679			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.06264	100.66039	8.99509			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.59509	100.70773	9.52354			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	32.40584	100.25900	32.16513			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.91755	101.08226	11.82739			0.00	0	800,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.09199	101.25499	15.97141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.11004	12.03524	100.11004	11.94597			0.00	0	100,000.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.08667	101.64234	27.87548			0.00	0	50,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.13466	100.23736	8.07425			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.39315	99.99999	12.30131			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.87839	101.18024	20.72204			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.05097	100.20054	9.58668			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			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	52.45785	101.50868	52.45781			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45785	101.50868	52.45781			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00052	100.00000	50.00049			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	80.19094	100.00000	79.71455			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	87.15327	101.18125	86.32547			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.11261	101.21718	20.95445			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.35683	107.10005	21.18860			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58505	101.59173	52.58502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.22625	87.21865	101.22625	86.38991			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.42970	101.28016	21.26908			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.17977	117.06290	19.01636			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74947	101.69896	52.74943			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	87.33630	101.30724	86.50589			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.83705	101.36111	21.67326			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.07390	114.94363	19.90559			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33065	102.07916	53.33062			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	87.49314	101.41519	86.66049			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.33438	101.46001	22.16671			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68716	102.24978	53.68712			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53558	102.77072	54.53554			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.87951	120.49879	8.81038			0.00	0	31,700,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.99300	278.97229	2.95022			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.98919	279.46415	2.94642			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.10346	109.78196	9.03768			0.00	0	29,000,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.07996	110.08516	9.01420			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.19000	112.51179	1.18000	112.59477			315,350,000,000.00	265,000,000	658,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.86000	111.27277	1.86000	111.23015			33,852,000,000.00	18,200,000	316,861,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.54013	1.95000	118.49385			390,000,000.00	200,000	340,685,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.86200	94.50000	25.72097			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.40005	111.10415	29.18554			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	104.32942	100.38955	103.49385			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.35691	101.98179	23.18076			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.64407	100.56090	22.47542			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	91.14514	99.93156	89.82497			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	66.70240	100.23834	66.20705			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	44.93736	100.38793	44.60321			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	50.80621	104.99431	50.45211			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.41703	110.23108	19.27626			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.30305	114.54738	14.19611			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	46.67729	103.99743	46.35625			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	40.60546	101.06758	40.30169			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	38.03864	100.58995	37.75210			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	31.14428	111.22906	30.90975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	108.02289	12.56148	108.02289	12.47188			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.44840	100.81617	27.24122			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.35899	100.86946	10.28076			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.66550	123.12082	3.63647			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.36490	127.68743	2.34562			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.97084	99.85267	21.80823			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.11132	99.84531	10.03650			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.72961	108.72274	12.63883			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.88659	100.33316	22.71649			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.59984	100.11008	10.52121			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.70626	100.65809	14.59541			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.95623	102.66026	9.88847			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.47100	99.50921	8.41450			0.00	0	24,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	92.30859	100.00000	91.67050			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00152	100.00000	0.00151			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.45532	100.89947	23.29794			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.45532	100.89947	23.29794			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.05995	101.97863	8.99829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.89469	100.89947	8.83501				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.11540	100.90751	15.99500				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.87623	100.84756	15.75769				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.10418	99.83295	15.98502				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.54404	114.58662	21.38379				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.48590	99.86601	31.25285				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.48590	99.86601	31.25285				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.92913	100.72296	9.85424				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.89538	100.00000	8.82946				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	85.72219	101.81841	84.91394				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	82.21488	101.39919	81.46593				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	80.52302	101.19088	79.80589				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.50896	103.56174	29.30557				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	77.42569	100.41740	76.77802				0.00	0	3,000,000.00
IN05E	On 14/11/2013	Spot Bond	100.58388	56.23277	100.58388	55.80919				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	90.61936	101.41671	89.99569				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.44412	101.24311	17.31195				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN189U	On 25/04/2013	Spot Bond	100.00000		87.52998	100.00000	86.90476			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000		50.00005	100.00000	50.00001			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		68.22430	100.00000	67.84387			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812		99.72981	98.88812	98.92791			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695		97.88069	98.78695	97.10893		29,438,511,100,000.00	298,000,000	149,000,000.00	
IND312	On 19/03/2013	Spot Bond	98.68599		96.10248	98.68599	95.35915		4,342,183,560,000.00	44,000,000	11,000,000.00	
IND313	On 26/03/2013	Spot Bond	100.00000		94.31525	100.00000	93.58974			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		92.63959	100.00000	91.93955			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		91.02244	100.00000	90.34653			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		89.46078	100.00000	88.80779			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.72471	100,000.00000	0.68397			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000		86.49289	100.00000	85.88235			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000		85.08159	100.00000	84.49074			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000		83.71560	100.00000	83.14351			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000		82.39278	100.00000	81.83857			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000		81.11111	100.00000	80.57395		5,000,000,000,000.00	50,000,000	50,000,000.00	
IND323	On 29/04/2013	Spot Bond	100.00000		86.69834	100.00000	86.08491			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		86.49289	100.00000	85.88235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 01/05/2013	Spot Bond	100.00000		86.28842	100.00000	85.68075			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		86.08491	100.00000	85.48009			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		85.88235	100.00000	85.28037			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		85.68075	100.00000	85.08159			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		85.48009	100.00000	84.88372			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		85.28037	100.00000	84.68677			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000		85.08159	100.00000	84.49074			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000		84.88372	100.00000	84.29561			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.10138			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000		68.35206	100.00000	67.97020			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		67.46765	100.00000	67.09559			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		70.64357	100.00000	70.24225			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000		69.71070	100.00000	69.31468			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		68.79015	100.00000	68.39936			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		67.75297	100.00000	67.36808			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		66.98536	100.00000	66.60483			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		66.10080	100.00000	65.72529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	83.57386	100.81810	82.80438			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	83.33333	100.00000	82.60870			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	85.73782	100.70818	85.15513			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.47621	101.98370	18.33687			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.27216	106.31357	18.12917			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.56196	104.39662	17.42673			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.88594	99.99991	9.81268			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	52.91255	100.00000	52.91252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	100.36848	32.69403	100.36848	34.80393				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.52004	100.00021	11.43468				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	101.64624	100.00000	100.84797				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.70711	6.50000	102.65297				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	95.13385	101.36114	94.40782				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	92.75972	101.10456	92.06921				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.93980	100.08473	11.85125				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.87911	101.44140	29.65485				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.18276	100.25042	103.67646				0.00	0	15,000,000.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.35662	100.25042	99.41536				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	101.38301	100.08567	100.58615				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	101.16456	100.07206	100.37160				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	52.58304	100.37849	52.58300				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	83.25896	100.38408	82.70587				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	77.20290	100.38408	76.54860				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	52.58785	100.37919	52.58781				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.18290	100.00000	21.02417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	13.55706	100.00000	13.45547			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	96.47294	100.27920	95.03637			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	92.77772	100.08647	91.36374			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	92.16025	100.00000	91.23247			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	90.26909	100.00000	89.18586			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	90.07911	100.00000	89.43414			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	52.91590	100.00000	52.51489			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	52.91590	100.00000	52.51489			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	53.06686	100.00000	52.63010			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	53.24694	100.00000	52.76743			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	75.85227	100.00000	75.21127			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	51.71606	100.00000	51.32853			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	88.99217	100.90615	88.35910			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	58.38713	100.92542	57.94600			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	58.38713	100.92542	57.94600			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	60.89353	101.29332	60.43707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	57.62456	100.00000	57.20679			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	32.14480	102.06095	31.90221			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.73381	101.68471	24.54569			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	54.78640	100.42003	68.03071			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.18103	101.24581	21.02232			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.05652	101.27443	12.95865			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.81348	101.29354	9.73992			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.19850	107.00679	14.09856			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	49.29884	105.51634	48.95385			0.00	0	41,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.61925	100.55058	17.48805			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.51830	111.16948	14.41233			0.00	0	12,737,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	27.79254	100.64446	27.58308		6,793,501,050,000.00	67,500,000	33,750,000.00	
IV013	On 22/06/2015	Spot Bond	100.00026	24.19540	100.00026	24.01611			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.25271	106.83400	24.08221			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.92667	100.08056	10.84564			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.85076	100.38986	7.79238			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.57583	117.02647	2.55623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	129.51692	3.23797	129.51692	3.21068			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	77.19900	100.38643	76.55201			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.90511	99.81973	8.83923		2,395,673,520,000.00	24,000,000	12,000,000.00	
IV023	On 11/07/2022	Spot Bond	101.53934	8.53299	101.53934	8.46889		8,123,147,200,000.00	80,000,000	40,000,000.00	
IV024	On 27/07/2022	Spot Bond	101.19270	8.43921	101.19270	8.37601		0.00	0	0.00	
IV025	On 12/09/2019	Spot Bond	100.25130	0.29244	100.25130	0.29027		0.00	0	0.00	
IV026	On 27/09/2024	Spot Bond	99.94061	8.95148	99.94061	8.88518		0.00	0	0.00	
IV02E	On 17/10/2013	Spot Bond	100.95973	60.17057	100.95973	59.72085		0.00	0	0.00	
IV030	On 31/01/2025	Spot Bond	92.45654	2.37587	92.45654	2.36041		0.00	0	0.00	
IV030A	On 31/01/2025	Spot Bond	95.34778	2.30381	95.34778	2.28844		0.00	0	0.00	
IV03E	On 18/11/2013	Spot Bond	100.52241	55.68875	100.52241	55.26950		0.00	0	0.00	
IV04	On 31/03/2013	Spot Bond	103.46133	102.87655	103.46133	102.07028		0.00	0	500,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	99.19596	99.88087	98.44340		0.00	0	0.00	
IV08	On 30/04/2018	Spot Bond	114.89453	17.13008	114.89453	17.00168		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	101.30356	10.31897	101.30356	10.24075		0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	129.51692	3.20360	129.51692	3.17661		0.00	0	0.00	
IVA229	On 19/07/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723		0.00	0	0.00	
IVA234	On 23/08/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	98.96527	50.26008	98.96527	50.26004			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	99.19401	98.85919	98.40090			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	97.36558	98.75808	96.60211			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		5,000,000,000,000.00	50,000,000	50,000,000.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	91.50571	99.74330	90.60770			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.61416	100.81205	7.55669			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	40.14555	101.01716	39.84535			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.70168	101.02507	20.54686			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.36865	100.00000	9.29922			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	83.57386	100.81807	82.80439			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	86.85637	100.65963	86.25265			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	83.85093	100.00000	83.07692			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	88.44553	100.00000	87.84111			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond			100.00000	53.56360	100.00000	53.16222			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond			100.00000	55.70323	100.00000	55.29044			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond			101.04078	15.92340	101.04078	15.80430			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond			100.00000	8.85231	100.00000	8.78597			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond			100.00000	28.75413	100.00000	28.54106			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond			100.00000	8.83014	100.00000	8.76397			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond			100.00000	91.12026	100.00000	90.47706			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond			100.00000	90.82619	100.00000	90.18506			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond			104.62962	55.00431	104.62962	55.00427			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			102.42188	2.44149	102.42188	2.42509			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			101.21431	10.32273	101.21431	10.24455			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond			100.00000	99.43232	100.00000	98.67904			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			153.49881	12.99241	153.49881	12.87033			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond			101.46222	59.40404	101.46222	58.95808			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond			100.47188	22.38116	100.47188	22.21460			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond			103.08494	10.06617	103.08494	9.99705			0.00	0	4,567,000.00
LGL03	On 03/04/2018	Spot Bond			101.72477	1.53022	101.72477	1.51988			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond			100.30391	10.43623	100.30391	10.35868			0.00	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	22.04352	100.60223	21.89597			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.26077	100.33330	4.22910			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	83.31655	100.80210	82.55189			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	98.13868	98.89515	97.36202			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	61.04057	101.14527	60.58361			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	99.19320	98.95948	98.39931			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	90.48363	98.43044	89.82608			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	92.57524	101.29323	91.89008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	101.31233	41.62525	101.31233	41.31319				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	83.80275	100.54173	83.24286				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	37.22943	100.58073	36.94901				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.30703	101.30733	29.08732				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.75416	101.17095	20.59876				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.69353	99.84625	16.56861				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.12813	99.84060	9.05982				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	63.61330	100.25866	63.13552				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	59.13477	101.08567	58.69231				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.55389	100.00000	59.11256				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.62046	100.00000	56.19618				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.38241	100.00000	42.06833				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.89143	100.00000	25.69956				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.77673	100.00000	27.56859				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.57200	100.00000	6.52330				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.04493	100.00000	15.92603				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.91383	109.95029	11.82811				0.00	0	64,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.70283	100.21678	32.20379				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	100.18427	62.53929	100.18427	62.07507				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.57330	100.20050	25.38345				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.25258	101.34831	34.02189				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.30498	101.35889	34.07394				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.08552	101.41174	13.99061				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.25134	103.44664	8.19452				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.91080	103.61067	7.85626				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.61230	101.86568	16.49995				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.91408	104.35890	10.83839				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.99724	104.67108	10.92079				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.47300	106.18586	30.25984				0.00	0	48,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.03033	100.06286	16.90406				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.31669	100.06556	8.25502				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.52093	110.15502	11.42790				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.36607	107.16233	22.20758				0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.30444	100.44922	19.16392				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.99023	104.78971	12.90033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.42970	83.09303	100.42970	82.54448			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.64095	104.79935	12.55346			0.00	0	6,339,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.77164	110.61908	37.49703			0.00	0	751,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.00250	110.59153	20.84984		3,317,745,900,000.00	30,000,000	14,700,000.00	
MTN04	On 13/07/2017	Spot Bond	115.34633	11.67691	115.34633	11.58911			0.00	0	2,811,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	63.97816	102.81634	63.54220			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	95.84989	98.77372	95.10979			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	91.14609	98.48888	90.47852			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.11057	100.00000	6.06478			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16189	100.00000	0.16067			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.39782	100.00000	6.34988			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.47616	100.00000	6.42763			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.94853	100.89771	5.90359			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.02859	100.61875	5.98317			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.13794	100.62967	6.09169			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.18951	100.63509	6.14287			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.25137	100.64159	6.20426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	100.65787	6.40600	100.65787	6.35771				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.50905	100.66881	6.45998				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.62238	100.68074	6.57246				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.72540	100.69157	6.67470				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.77691	100.69687	6.72581				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.39447	100.76218	7.33868				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.11401	100.83813	8.05276				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16189	100.00000	0.16067				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16189	100.00000	0.16067				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.17890	103.67668	10.10868				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.42798	101.36748	40.12473				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.82795	100.92433	27.62003				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.31156	100.76441	26.11305				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.79132	100.97362	9.71732				0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.75525	100.60434	18.65033				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.54382	100.47967	8.52059			25,119,917,500,000.00	250,000,000	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.67047	112.76469	23.49569				0.00	0	8,309,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.43344	100.61353	18.29610			100,613,530,000.00	1,000,000	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.95151	122.79495	14.83335			0.00	0	4,204,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.60765	32.99078	3.59921			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	91.57448	101.43082	90.90254			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.80889	108.29303	26.61834			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.20323	101.23516	21.04438			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.11937	101.30698	8.05851			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.52495	104.56520	49.18093			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	43.91684	100.00004	43.59138			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.94649	109.74955	18.80962			0.00	0	5,551,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.73985	100.00006	13.63803			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	113.13046	119.17407	112.09545			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	106.24881	100.33399	105.38683			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.72655	100.00000	35.52359			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.12634	100.00000	44.86998			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.07004	100.00000	33.87649			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.30575	100.00000	32.12223			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.89220	100.55018	26.68970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49	On 12/03/2013	Spot Bond	100.22266	104.39187	100.22266	103.55715				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	100.94050	99.94761	100.16242				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	100.61375	99.94811	99.84018				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	100.61375	99.94811	99.84018				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	100.61375	99.94811	99.84018				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.24749	99.86407	23.07542				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.08610	101.50309	21.92023				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.64980	101.36582	21.48740				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.48734	100.40506	19.34555				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.88571	80.20911	19.78968				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.58112	100.38119	18.10662				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.71762	100.00000	14.63401				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.92854	101.10639	15.80934				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.55019	101.21257	16.42622				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.83516	101.03995	15.71673				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.82176	101.41775	13.71804				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.07103	76.11506	15.99644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.41337	77.31700	100.41337	76.67603			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.85264	100.10537	44.51994			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.77186	100.10374	44.43977			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.94400	99.82783	21.78164			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.34849	100.74066	9.27798			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.65563	100.07228	9.58403			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.22113	100.06803	17.09344			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.25356	101.43571	9.18411			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.00560	110.75661	23.83089			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.93497	105.36061	70.43918			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.15953	106.42411	49.80606			0.00	0	3,320,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.73013	101.17472	8.66477			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.84879	119.90407	16.71813			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.68212	108.97397	9.60381		22,067,228,925,000.00	202,500,000	101,250,000.00	
NET45	On 13/03/2013	Spot Bond	98.87170	97.62009	98.87170	96.85176			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	20.74975	100.47393	18.17120			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.72129	156.96491	5.66561			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.04646	115.40836	8.97841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL01	On 14/03/2013	Spot Bond	98.83767	97.36351	98.83767	96.59946				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	78.77056	97.39714	78.27696				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	62.69249	100.19307	62.22710				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.42983	114.59979	9.35009				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.66575	100.55569	11.57789				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.61427	100.53494	37.33106				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	84.44422	100.49411	83.87520				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.93534	100.52625	18.79278				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.41066	116.99821	9.32962				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.83778	100.56446	37.55281				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	84.58736	100.52540	84.01722				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.09878	100.54276	18.95497				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.80164	114.44931	9.71885				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.10821	100.59918	37.82111				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	84.78271	100.56709	84.21107				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.40948	100.57314	19.26328				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	84.81054	100.57316	84.23868				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.58790	84.97256	100.58790	84.39953			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.16828	100.65124	84.59363			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	85.42658	100.70756	84.84995			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.63486	100.72887	8.56973			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	12.99254	100.67612	12.89459			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	70.11958	134.34526	69.50893			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	46.78781	108.59837	46.45266			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.90688	125.30314	12.80381			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.93805	134.80590	12.82804			0.00	0	4,723,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.08985	171.14853	5.03709			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.83429	135.14144	11.73402			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	91.75834	101.23304	91.08456			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	41.18238	101.21485	40.87389			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.05910	101.18197	40.75163			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.00321	101.47481	11.91208			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.91631	100.95122	27.70535			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	85.04092	100.91565	84.25242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.05067	20.57650	101.05067	20.42258			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.71537	100.00000	15.59891			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.76647	100.00000	15.64963			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.79713	100.00000	15.68007			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.53297	100.00000	16.41045			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.35056	100.00000	17.22199			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.46054	100.00000	22.29410			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.46370	108.19161	20.31836			0.00	0	36,452,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.95681	100.00000	5.91217			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.40693	104.37000	16.31083			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.01520	100.00000	23.83724			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.63171	100.00000	6.85493			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	95.22944	100.19068	96.72207			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	52.72545	100.38733	52.72542			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.74154	100.00000	53.43624			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516		30,000,000,000,000.00	300,000,000	150,000,000.00	
PNP05	On 21/08/2013	Spot Bond	100.00000	72.18813	100.00000	71.78560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP08	On 23/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	45.01850	100.10564	44.68457			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.78842	100.09773	39.48317			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	96.88613	100.09376	95.38658			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	97.02721	100.09863	95.52542			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	65.76026	100.10500	65.13210			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	45.15652	100.10840	44.82156			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.78711	100.10173	39.48186			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	97.26235	100.10673	95.75680			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	65.80859	100.10663	65.17997			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.46502	100.11457	45.12775			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.78553	100.10653	39.48028			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	97.68558	100.12130	96.17329			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.80599	100.12138	45.46618			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.78370	100.11212	39.47845			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	98.06179	100.13423	96.54348			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	56.49311	100.68448	56.06720			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	39.37820	116.98567	39.07543			0.00	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	31.64821	91.25497	31.45165			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88163	40.60007	0.87895			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	5.25000	125.64726	5.22500	125.65911		115,038,902,207,250.00	912,171,849	9,266,349,233.00	
R158	On 15/09/2015	Spot Bond	124.15418	24.84416	124.15418	24.64390			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.11394	86.87026	16.01789			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	19.09835	130.95502	18.93782			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.68443	82.70497	8.63476			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.91917	107.05466	72.47629			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.28000	129.82537	7.22500	130.31372		86,734,664,598,400.00	914,102,280	1,157,483,325.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79500	38.29047	0.79271			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72981	36.16829	0.72781			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.61078	193.47956	217.61078	190.50032			0.00	0	590,469,678.00
R197	On 07/12/2023	Spot Bond	0.96000	286.91458	0.99000	286.08303		39,072,000,000.00	40,700,000	184,968,000.00	
R201	On 21/12/2014	Spot Bond	5.13500	107.88012	5.16500	107.78176		4,299,571,445,000.00	837,307,000	915,488,640.00	
R202	On 07/12/2033	Spot Bond	1.77000	213.78703	1.78000	213.37482		46,197,000,000.00	26,100,000	1,065,248,000.00	
R2023	On 28/02/2023	Spot Bond	6.70500	107.60318	6.65500	107.92335		16,580,901,780,000.00	472,916,000	3,493,647,112.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.72500	113.82290	5.67500	113.97908		12,036,778,150,000.00	102,494,000	5,867,438,957.00	
R204	On 21/12/2018	Spot Bond	6.01000	111.21419	5.97000	111.36512		11,207,610,270,000.00	864,827,000	5,011,218,135.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.11204	108.88836	8.05476		221,374,064,749,320.00	033,037,000	4,470,793,111.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.66999	100.00000	42.35378		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14500	102.95832	5.16500	102.89778		8,659,035,000,000.00	683,000,000	1,692,500,000.00	
R207	On 15/01/2020	Spot Bond	6.26500	106.38001	6.24000	106.46828		25,632,379,171,000.00	091,361,400	7,212,688,787.00	
R208	On 31/03/2021	Spot Bond	6.38500	105.14270	6.35000	105.30997		25,707,733,950,000.00	026,270,000	9,473,296,975.00	
R209	On 31/03/2036	Spot Bond	8.25500	82.12155	8.15500	82.93279		18,191,530,110,390.00	203,698,378	9,504,127,679.00	
R210	On 31/03/2028	Spot Bond	1.48500	164.44090	1.48500	164.38309		774,887,850,000.00	521,810,000	322,837,600.00	
R211	On 31/01/2017	Spot Bond	0.28000	114.47757	-0.28000	114.45129		(60,200,000,000.00)	215,000,000	1,163,325,000.00	
R212	On 31/01/2022	Spot Bond	0.86000	132.98912	0.86000	132.94911		66,798,780,000.00	77,673,000	1,940,870,000.00	
R213	On 28/02/2031	Spot Bond	7.91000	91.41991	7.83500	92.03403		23,449,630,050,000.00	964,555,000	5,807,630,522.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.73437	84.68795	7.68998		427,187,107,099,550.00	044,249,000	7,045,107,018.00	
R223C	On 15/03/2013	Spot Bond	98.99493	97.10302	98.99493	96.34184		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	65.82441	96.64575	65.39571		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.11695	94.28171	44.82906		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.44441	91.87036	31.24802		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.48102	88.83566	22.34449		0.00	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	16.11394	86.87026	16.01789			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.72160	84.86749	11.65309			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.68443	82.70497	8.63476			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	77.42661	97.62766	76.94854			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	53.66581	95.17874	53.32256			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.13102	92.80992	36.89843			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.06108	90.60553	25.90106			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.76338	87.76872	18.65119			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.54482	85.82547	13.46533			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.95209	83.71772	9.89489			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.46189	81.42381	7.41999			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.98601	77.48625	5.95379			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.68172	75.13464	4.65717			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.81853	72.16183	3.79919			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.06070	70.13136	3.04558			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.48384	68.17127	2.47186			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.04439	66.23386	2.03477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	63.06100	1.82955	63.06100	1.82130			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.54970	61.24492	1.54290			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.36445	59.05342	1.35865			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.17907	57.39997	1.17417			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.02811	55.80907	1.02395			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90417	54.27807	0.90059			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79811	52.85822	0.79503			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.70942	51.49553	0.70675			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07149	44.45722	1.06795			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99819	43.11572	0.99498			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93549	41.83089	0.93257			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88163	40.60007	0.87895			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83518	39.42073	0.83271			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79500	38.29047	0.79271			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76013	37.20704	0.75800			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72981	36.16829	0.72781			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.75754	100.16140	47.40313			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	88.42713	101.36584	87.57512			0.00	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	15.16964	101.68455	15.05554			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.37869	100.60342	20.22515			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.48041	100.00000	2.46203			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	98.91324	100.25681	104.61356			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	98.89754	100.32689	97.28870			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	98.89762	100.32010	97.28888			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	65.86038	100.32441	65.23007			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.89511	101.54349	21.73062			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	87.80789	100.00000	87.39821			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	99.18266	100.26310	98.37856			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.90023	101.21857	28.68374			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.48176	100.60466	19.33498			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	62.18128	101.28378	61.71521			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.44979	100.77784	8.38604			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.69346	100.00000	8.62831			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.38116	37.14556	100.38116	44.48873			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	54.42209	100.60804	54.42206			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	54.73465	100.65009	54.73460			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	28.97109	102.09902	28.74994			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.81090	99.79665	14.70135			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.42785	101.65073	12.33336			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.94587	101.46985	15.82482			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.94587	101.46985	15.82482			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	88.20181	101.38750	87.35455			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	78.71861	100.62446	78.04067			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	64.79527	100.24328	66.21631			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.03901	101.50905	61.57309			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.70471	99.91990	15.58841			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.69509	99.90988	13.59368			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	96.28736	100.25061	94.77930			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.50071	100.36848	10.42263			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	56.81914	100.00000	56.39808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.95000	100.69567	12.95000	100.59101				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	55.36537	100.51732	54.96211				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.10652	100.00000	51.71606				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.62851	100.62598	27.42032				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.58867	5.25000	100.54548				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93143	100.00000	0.92460				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.04249	100.00000	4.01254				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.30752	100.00000	9.23777				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.28899	101.48404	19.15823				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.15100	115.23085	12.06020				0.00	0	4,986,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.43862	104.86804	10.37726				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.23531	114.56238	15.12138				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.70479	100.56539	10.62416				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.67174	107.95466	12.58190				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.77296	101.20234	7.71474				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.79148	100.11990	8.72625				0.00	0	7,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.81475	101.08312	7.75563				0.00	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	8.18750	101.24095	8.12615			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.16390	101.21627	8.10275			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.83400	107.37565	24.65774			0.00	0	14,626,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	98.02813	102.36256	97.28658			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.43389	105.03639	12.34767			0.00	0	6,581,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	46.78195	132.16219	46.38172			0.00	0	10,000,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	55.69874	162.56493	55.15226			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	92.40280	155.18315	91.35755			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.69250	120.12124	25.49297			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.61110	120.50039	25.41170			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	25.57046	120.69056	25.37113			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	98.25348	143.06048	97.17432			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.50011	106.46393	13.40495			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.65469	120.29708	25.45522			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.63434	120.39190	25.43490			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	91.63560	215.59863	90.25621			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	98.93176	100.00000	98.18038			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.50222	100.10760	9.43174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	99.06612	38.07174	99.06612	45.37988	0.00	0	0.00			
SBN50	On 23/09/2014	Spot Bond	100.00010	32.85356	100.00010	32.61010	0.00	0	0.00			
SBN51	On 03/10/2016	Spot Bond	99.81852	11.86105	99.81852	11.77329	0.00	0	0.00			
SBN52	On 03/07/2013	Spot Bond	99.79990	92.30417	99.79990	91.39190	0.00	0	0.00			
SBR003	On 05/11/2013	Spot Bond	100.00000	57.85381	100.00000	57.42028	0.00	0	0.00			
SBS13	On 22/09/2017	Spot Bond	109.84578	13.72897	109.84578	13.62972	0.00	0	0.00			
SBS14	On 07/02/2014	Spot Bond	100.78863	57.45645	100.78863	57.02288	0.00	0	0.00			
SBS15	On 26/04/2016	Spot Bond	100.87410	12.40880	100.87410	12.31613	0.00	0	0.00			
SBS16	On 22/09/2018	Spot Bond	99.99987	8.57872	99.99987	8.51515	0.00	0	0.00			
SBS17	On 23/06/2018	Spot Bond	100.00000	1.35423	100.00000	1.34521	0.00	0	0.00			
SBS18	On 23/06/2018	Spot Bond	99.99997	9.22256	99.99997	9.15421	0.00	0	0.00			
SBS19	On 23/06/2021	Spot Bond	113.08735	10.77491	113.08735	10.69561	0.00	0	0.00			
SBS20	On 15/05/2026	Spot Bond	109.22356	11.96318	109.22356	11.87709	0.00	0	0.00			
SBS21	On 15/05/2026	Spot Bond	100.77436	7.54462	100.77436	7.48769	0.00	0	0.00			
SBS22	On 23/05/2015	Spot Bond	100.47821	26.21991	100.47821	26.02260	0.00	0	0.00			
SBS23	On 23/05/2017	Spot Bond	100.50480	8.70855	100.50480	8.64300	0.00	0	0.00			
SBS24	On 23/05/2019	Spot Bond	100.51996	7.37514	100.51996	7.31961	0.00	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	10.95142	106.95022	10.87394			0.00	0	33,458,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.01193	102.76906	9.94336			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.66686	104.14309	10.59300			0.00	0	133,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	104.46901	103.79928	103.63690			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.81778	120.54819	14.70238			0.00	0	1,209,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	87.22227	120.15971	86.59069			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.04284	272.67152	3.00000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.50769	123.12082	4.47199			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.04558	114.44000	10.95333			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
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4.27972	100.00000	100.00000	4.24800			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23606	82.63494	82.63494	0.23454			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.80468	120.42805	120.42805	4.76619			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.70711	6.50000	6.50000	102.65297			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.16473	100.12305	100.12305	12.87476			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	90.59443	99.88484	99.88484	89.28908			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.74869	99.87542	99.87542	22.58031			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.13547	100.24421	100.24421	11.05277			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.36054	103.11523	103.11523	12.27611			0.00	0	20,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.75069	100.24161	100.24161	1.73769		72,574,925,640.00	724,000	20,362,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	71.03121	105.71322	105.71322	70.61524			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.15735	112.32955	112.32955	13.06050			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	82.83296	101.56711	101.56711	82.31240			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.60492	105.65786	105.65786	13.50961			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.74793	100.80059	100.80059	37.46305			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.83483	100.58343	100.58343	11.74568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.20401	100.81342	19.05906			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.79932	100.58796	8.73304			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.70474	107.52630	15.59374		627,523,486,800.00	5,836,000		0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.84829	101.25454	20.69206			0.00	0	15,000,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.39982	100.41357	10.32415			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.09105	99.94314	11.00890			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.80867	101.14726	9.73523			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.13882	94.17275	10.07454			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.16950	93.82087	10.10522			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.04216	104.67610	29.83443			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.28931	101.56575	8.23309			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.99217	100.11486	10.91063			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.38604	107.35953	13.29104			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	25.36793	121.64737	25.16894			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.10218	105.50721	2.08699			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.74085	100.00000	10.68197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882	On 27/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00002			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	50.24240	99.03521	50.24237		20,005,112,420,000.00	202,000,000	101,000,000.00	
SYN967	On 18/03/2013	Spot Bond	98.78368	96.34936	98.78368	95.60149			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN977	On 16/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208		4,000,000,000,000.00	40,000,000	20,000,000.00	
SYN980	On 22/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548		6,800,000,000,000.00	68,000,000	17,000,000.00	
SYN981	On 23/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548		10,400,000,000,000.00	104,000,000	13,000,000.00	
SYN983	On 27/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.60424	119.55998	23.42261			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.76062	111.67266	11.67493			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.41678	100.00000	41.13937			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.05824	100.00000	27.85032			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.36908	100.00000	14.26140			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	49.74741	104.23307	49.40273			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	97.36275	98.86706	96.59848			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On 12/04/2013	Spot Bond	101.16928	92.87575	101.16928	92.18400			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	91.51218	101.07247	90.84114			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.97879	100.91059	19.82953			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.26827	110.02135	13.17223			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	99.72594	100.30600	98.91270			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	55.92124	100.55190	55.50014			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	56.30563	100.62855	55.88133			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.11518	101.17076	7.06191			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.33409	101.20716	7.27916			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.39700	103.42947	8.33919			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.31404	100.80622	9.24453			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.58102	100.83814	9.50950			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.80221	100.90574	2.78330			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.05607	100.17362	7.00370			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.33469	100.18041	7.28026			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.87712	100.00000	2.85785			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.80426	101.28535	7.74577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.06125	100.89554	9.98610			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.80805	101.45249	8.74193			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.94585	101.00134	10.86401		4,848,064,320,000.00	48,000,000	24,000,000.00	
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.92308	102.14068	12.82549			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.63866	101.44362	14.52878			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.85447	101.20953	12.75818			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.45762	101.06155	6.40931			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.95092	101.14347	6.89888			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.01539	105.45079	6.96089			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.93536	101.30716	7.87587			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.37198	101.37985	8.30917			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.96613	102.14790	12.86821			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.56129	101.15653	12.46725			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.88765	101.18212	15.76868			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.80393	101.20040	12.70803			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.11447	101.18212	7.06120			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.22392	101.20040	7.16982			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.27864	101.20953	7.22412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.64219	101.17116	12.54752			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.80393	101.20040	12.70803			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.35941	101.30089	13.25926			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.82529	101.30089	7.76663			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.35941	101.30089	13.25926			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.16595	101.44699	14.05961			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.91596	101.48350	8.84901			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.11559	101.43786	14.00964			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.12359	102.16719	17.98669			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.24378	102.21271	13.14370			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.27308	102.19450	18.13502			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	63.49870	99.87885	63.02866			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.75332	111.48563	27.55138			0.00	0	3,033,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.66602	102.36770	6.62752			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.28684	111.51511	12.19692			0.00	0	994,382,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.55882	120.69176	13.45313		1,138,044,123,005.44	9,429,344	343,725,859.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.01049	122.92168	11.91549		4,361,086,043,006.00	35,478,575	122,592,896.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	112.54971	8.71710	112.54971	8.65283			0.00	0	231,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.90126	105.64973	10.82490			0.00	0	8,151,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.60482	100.66243	6.55503			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.75925	100.67816	6.70829			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.95480	100.69808	6.90235			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.97537	100.70018	6.92278			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.94169	100.79857	7.88175			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.47105	101.00182	13.36921			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.20966	101.21676	21.05078			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.55570	101.26720	9.48408			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.33187	101.29746	8.26942			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.10714	10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447	9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382	100.00000	10.02586			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	99.19448	98.80121	98.40183			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	86.14063	97.87620	85.54781			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	76.07291	99.82860	75.60102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	97.76060	81.10179	97.76060	80.57670			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	8.95417	120.75743	14.22115			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.23643	101.23503	40.92749			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.58192	101.32511	13.48007			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.03952	101.70719	22.86618			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.76875	110.55481	15.65417			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.16192	100.00000	57.72609			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.39574	100.00000	57.95815			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.47367	100.00000	58.03550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	100.80302	19.89181	100.80302	19.74169			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.31746	100.83292	12.22447			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.15988	100.83423	9.09073			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	52.83755	100.00000	52.83751			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	52.49368	100.36906	52.49365		401,476,240,000.00		4,000,000	1,000,000.00
VOD007	On 28/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		77,390,000,000,000.00		773,900,000	781,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.45081	128.75000	12.36642			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.25742	121.77342	17.12193			0.00	0	94,509,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.52505	243.55465	4.46467			0.00	0	63,784,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.79963	107.94222	23.62999			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.43580	110.97172	12.34515			0.00	0	80,500,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.43222	113.15781	10.35498			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.27356	112.59168	10.19780			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.09647	113.82178	10.02136			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.71133	96.69614	67.33624			0.00	0	30,000,000.00
Z009	On 30/11/2013	Spot Bond	95.45272	56.05396	95.45272	55.69459			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.42927	87.68655	18.31856			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.73935	93.89641	43.46272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	92.71091	36.42055	92.71091	36.19136				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.14024	86.49267	15.05081				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.15887	90.84932	26.99082				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.39600	87.67412	18.28549				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.22395	67.16812	2.21330				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.86405	100.00000	8.81369				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03569	100.00000	0.03549				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.86405	100.00000	8.81369				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.75046	100.00000	23.61554				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.29791	100.00000	24.15988				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.77864	100.00000	22.64924				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.77864	100.00000	22.64924				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.59907	100.00000	21.47637				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.59907	100.00000	21.47637				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.44173	100.00000	20.32560				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.44173	100.00000	20.32560				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.23649	100.00000	19.12721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	19.23649	100.00000	19.12721			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.13673	100.00000	18.03370			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.13673	100.00000	18.03370			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.06740	100.00000	16.97044			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.06740	100.00000	16.97044			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.15288	100.00000	16.06111			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.28736	100.00000	15.20051			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.43266	100.00000	11.36771			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.79953	100.00000	10.73818			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.16280	100.00000	10.10507			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.16280	100.00000	10.10507			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.61825	100.00000	9.56361			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.08560	100.00000	9.03399			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.54992	100.00000	8.50135			0.00	0	0.00

Total for j-Bonds : ,365,026,744,042,430.00 ,169,641,106 108 401 862 274.00

Grand Total: 35,027,371,904,940.00 169,742,088 08 403 607 307.00