



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/04/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future			8.95950	8.95950	8.98260	8.98260		11.88	284,867,302.50	31,795	503,965.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	10.91620	0.01092	11.47820	0.01148	10.916	18.07	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,301.41620	1.30142	1,278.87820	1.27888	1,301.416	18.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	4.52610	0.00453	4.50660	0.00451	4.526	21.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,895.02610	1.89503	1,871.90660	1.87191	1,895.026	21.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	3.36210	0.00336	3.28710	0.00329	3.362	21.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,043.86210	2.04386	2,020.68710	2.02069	2,043.862	21.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	22.44230	0.02244	24.27070	0.02427	22.442	16.02	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	912.94230	0.91294	891.67070	0.89167	912.942	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	20.79950	0.02080	22.44140	0.02244	20.799	16.23	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	951.29950	0.95130	929.84140	0.92984	951.299	16.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	16.88650	0.01689	18.09150	0.01809	16.887	16.79	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,057.38650	1.05739	1,035.49150	1.03549	1,057.386	16.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	58.76710	0.05877	64.50280	0.06450	58.767	13.65	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	499.26710	0.49927	481.90280	0.48190	499.267	13.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	46.44390	0.04644	50.95520	0.05096	46.444	14.14	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	586.94390	0.58694	568.35520	0.56836	586.944	14.14	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	30.24120		0.03024	32.95730	0.03296	30.241	15.21	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	770.74120		0.77074	750.35730	0.75036	770.741	15.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	79.14940		0.07915	86.67730	0.08668	79.149	13.12	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	399.64940		0.39965	384.07730	0.38408	399.649	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	75.30250		0.07530	82.50370	0.08250	75.303	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	415.80250		0.41580	399.90370	0.39990	415.803	13.21	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	66.50270		0.06650	72.93790	0.07294	66.503	13.43	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	457.00270		0.45700	440.33790	0.44034	457.003	13.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	101.59030		0.10159	110.90510	0.11091	101.590	12.68	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	322.09030		0.32209	308.30510	0.30831	322.090	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	96.64200		0.09664	105.57950	0.10558	96.642	12.77	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	337.14200		0.33714	322.97950	0.32298	337.142	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	85.30090		0.08530	93.33550	0.09334	85.301	12.99	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	375.80090		0.37580	360.73550	0.36074	375.801	12.99	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	158.65910		0.15866	171.77350	0.17177	158.659	11.88	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	199.15910		0.19916	189.17350	0.18917	199.159	11.88	0.00	0	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	123.98810		0.12399	134.91350	0.13491	123.988	12.32	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	264.48810		0.26449	252.31350	0.25231	264.488	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	109.48370		0.10948	119.38570	0.11939	109.484	12.54	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	299.98370		0.29998	286.78570	0.28679	299.984	12.54	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	291.00390		0.29100	307.90330	0.30790	291.004	11.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	91.50390		0.09150	85.30330	0.08530	91.504	11.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	265.35260		0.26535	281.66110	0.28166	265.353	11.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	105.85260		0.10585	99.06110	0.09906	105.853	11.74	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	235.28860		0.23529	250.82940	0.25083	235.289	11.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	125.78860		0.12579	118.22940	0.11823	125.789	11.77	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	332.06280		0.33206	349.81020	0.34981	332.063	11.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	72.56280		0.07256	67.21020	0.06721	72.563	11.67	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	304.35090		0.30435	321.53910	0.32154	304.351	11.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	84.85090		0.08485	78.93910	0.07894	84.851	11.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	297.63510		0.29764	314.67890	0.31468	297.635	11.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	88.13510		0.08814	82.07890	0.08208	88.135	11.70	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	490.61360		0.49061	510.54150	0.51054	490.614	11.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	31.11360		0.03111	27.94150	0.02794	31.114	11.73	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	406.94200		0.40694	425.97550	0.42598	406.942	11.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	47.44200		0.04744	43.37550	0.04338	47.442	11.60	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	346.41370		0.34641	364.43100	0.36443	346.414	11.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	66.91370		0.06691	61.83100	0.06183	66.914	11.65	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,759.67020		1.75967	1,782.75930	1.78276	1,759.670	17.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.17020		0.00017	0.15930	0.00016	0.170	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.07310		9.07310	9.09700	9.09700		13.26	15,088,565.30	1,663	59,661.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	74.03500		0.07404	76.94410	0.07694	74.035	17.53	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,320.93500		1.32094	1,299.94410	1.29994	1,320.935	17.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	41.50740		0.04151	43.13290	0.04313	41.507	19.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,968.40740		1.96841	1,946.13290	1.94613	1,968.407	19.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	120.58000		0.12058	125.26540	0.12527	120.580	15.83	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	897.48000		0.89748	878.26540	0.87827	897.480	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	114.05940		0.11406	118.50220	0.11850	114.059	16.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	940.95940		0.94096	921.50220	0.92150	940.959	16.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	83.23870		0.08324	86.50670	0.08651	83.239	17.09	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,210.13870		1.21014	1,189.50670	1.18951	1,210.139	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	153.55210		0.15355	159.44000	0.15944	153.552	15.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	720.45210		0.72045	702.44000	0.70244	720.452	15.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	151.75090		0.15175	157.57370	0.15757	151.751	15.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	728.65090		0.72865	710.57370	0.71057	728.651	15.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	149.97510		0.14998	155.73550	0.15574	149.975	15.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	736.87510	0.73688	718.73550	0.71874	736.875	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	234.21690	0.23422	242.87580	0.24288	234.217	13.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	461.11690	0.46112	445.87580	0.44588	461.117	13.92	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	219.76310	0.21976	227.94660	0.22795	219.763	14.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	496.66310	0.49666	480.94660	0.48095	496.663	14.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	206.26870	0.20627	213.99650	0.21400	206.269	14.25	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	533.16870	0.53317	516.99650	0.51700	533.169	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	483.69610	0.48370	499.21050	0.49921	483.696	12.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	160.59610	0.16060	152.21050	0.15221	160.596	12.59	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	347.72600	0.34773	359.84660	0.35985	347.726	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	274.62600	0.27463	262.84660	0.26285	274.626	13.07	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	266.22800	0.26623	0.00000	0.00000	266.228	13.59	3,194,736.00	12,000	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	393.12800	0.39313	0.00000	0.00000	393.128	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,779.47620	1.77948	1,802.97540	1.80298	1,779.476	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	6.37620	0.00638	5.97540	0.00598	6.376	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	662.47120	0.66247	681.04790	0.68105	662.471	12.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	89.37120	0.08937	84.04790	0.08405	89.371	12.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	515.08220	0.51508	0.00000	0.00000	515.082	12.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	141.98220	0.14198	0.00000	0.00000	141.982	12.49	1,703,786.40	12,000	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.17970	9.17970	9.20460	9.20460		13.97	376,367.70	41	25,744.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	161.68350	0.16168	167.10710	0.16711	161.684	17.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,251.98350	1.25198	1,232.50710	1.23251	1,251.984	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	96.42720	0.09643	98.95320	0.09895	96.427	19.07	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,916.72720	1.91673	1,894.35320	1.89435	1,916.727	19.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	485.01140	0.48501	500.32310	0.50032	485.011	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	333.21140	0.33321	323.62310	0.32362	333.211	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	410.28990	0.41029	424.17980	0.42418	410.290	13.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	430.58990	0.43059	419.57980	0.41958	430.590	13.97	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	261.37670		0.26138	270.71270	0.27071	261.377	15.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	771.67670		0.77168	756.11270	0.75611	771.677	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	534.10480		0.53410	550.27100	0.55027	534.105	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	282.30480		0.28230	273.57100	0.27357	282.305	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	509.01680		0.50902	524.75370	0.52475	509.017	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	307.21680		0.30722	298.05370	0.29805	307.217	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	498.27420		0.49827	513.82270	0.51382	498.274	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	318.57420		0.31857	309.22270	0.30922	318.574	13.51	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,230.29710		1.23030	1,251.36180	1.25136	1,230.297	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	50.59710		0.05060	46.76180	0.04676	50.597	13.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	632.46910		0.63247	650.18420	0.65018	632.469	12.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	202.76910		0.20277	195.58420	0.19558	202.769	12.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	548.58280		0.54858	564.99020	0.56499	548.583	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	268.88280		0.26888	260.39020	0.26039	268.883	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,796.28790		1.79629	1,819.07890	1.81908	1,796.288	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	16.58790		0.01659	14.47890	0.01448	16.588	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.29440		9.29440	9.32020	9.32020		14.56	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	231.84210		0.23184	239.90690	0.23991	231.842	17.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,437.44210		1.43744	1,419.70690	1.41971	1,437.442	17.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	175.54850		0.17555	181.62850	0.18163	175.548	18.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,881.14850		1.88115	1,861.42850	1.86143	1,881.149	18.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	419.39790		0.41940	433.07290	0.43307	419.398	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	714.99790		0.71500	702.87290	0.70287	714.998	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	416.41210		0.41641	430.01210	0.43001	416.412	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	722.01210		0.72201	709.81210	0.70981	722.012	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	413.45160		0.41345	426.97680	0.42698	413.452	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	729.05160		0.72905	716.77680	0.71678	729.052	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,197.86070		1.19786	1,220.74900	1.22075	1,197.861	13.58	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
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	103.46070		0.10346	100.54900	0.10055	103.461	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	821.48810		0.82149	841.99600	0.84200	821.488	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	227.08810		0.22709	221.79600	0.22180	227.088	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	537.57390		0.53757	553.97980	0.55398	537.574	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	493.17390		0.49317	483.77980	0.48378	493.174	14.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,643.44130		1.64344	1,667.53580	1.66754	1,643.441	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	49.04130		0.04904	47.33580	0.04734	49.041	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.35700		9.35700	9.38190	9.38190		14.97	3,939,297.00	421	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	520.18440		0.52018	534.26740	0.53427	520.184	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	763.18440		0.76318	752.36740	0.75237	763.184	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	516.99830		0.51700	531.03150	0.53103	516.998	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	769.99830		0.77000	759.13150	0.75913	769.998	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	523.39380		0.52339	537.53090	0.53753	523.394	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	756.39380		0.75639	745.63090	0.74563	756.394	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.44060		9.44060	9.46460	9.46460		15.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,198.54450		1.19854	1,218.67970	1.21868	1,198.544	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	307.94450		0.30794	304.07970	0.30408	307.945	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	687.37090		0.68737	701.83630	0.70184	687.371	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	846.77090		0.84677	837.23630	0.83724	846.771	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,617.64840		1.61765	1,639.52140	1.63952	1,617.648	14.79	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	177.04840		0.17705	174.92140	0.17492	177.048	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,268.11390		1.26811	1,288.65290	1.28865	1,268.114	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	277.51390		0.27751	274.05290	0.27405	277.514	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,231.49780		1.23150	1,251.85660	1.25186	1,231.498	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	290.89780		0.29090	287.25660	0.28726	290.898	14.23	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.22560		10.22560	10.23770	10.23770		17.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,606.45070		1.60645	1,618.60940	1.61861	1,606.451	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	530.85070		0.53085	530.90940	0.53091	530.851	15.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,576.00610		1.57601	1,588.12390	1.58812	1,576.006	15.50		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	550.40610		0.55041	550.42390	0.55042	550.406	15.50		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,546.01740		1.54602	1,558.09260	1.55809	1,546.017	15.51		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	570.41740		0.57042	570.39260	0.57039	570.417	15.51		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.95950		8.95950	8.98260	8.98260		11.88		134,392.50	15	1,185.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	30,435.08980		0.30435	32,153.90590	0.32154	30,435.090	11.70		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	8,485.08980		0.08485	7,893.90590	0.07894	8,485.090	11.70		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	29,763.51020		0.29764	31,467.88700	0.31468	29,763.510	11.70		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	8,813.51020		0.08814	8,207.88700	0.08208	8,813.510	11.70		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	29,100.39480		0.29100	30,790.32580	0.30790	29,100.395	11.71		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	9,150.39480		0.09150	8,530.32580	0.08530	9,150.395	11.71		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.07310		9.07310	9.09700	9.09700		13.26		0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	40,329.10910		0.40329	41,689.76380	0.41690	40,329.109	12.86		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	22,019.10910		0.22019	20,989.76380	0.20990	22,019.109	12.86		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	39,796.80140		0.39797	41,143.54890	0.41144	39,796.801	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	22,486.80140		0.22487	21,443.54890	0.21444	22,486.801	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	39,269.78250		0.39270	40,603.09850	0.40603	39,269.783	12.89		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	22,959.78250		0.22960	21,903.09850	0.21903	22,959.783	12.89		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.17970		9.17970	9.20460	9.20460		13.97		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	31,313.43380		0.31313	32,419.21880	0.32419	31,313.434	14.78		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	62,343.43380		0.62343	60,959.21880	0.60959	62,343.434	14.78		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	31,027.11830		0.31027	32,123.94860	0.32124	31,027.118	14.80		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	63,057.11830		0.63057	61,663.94860	0.61664	63,057.118	14.80		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	30,744.05450		0.30744	31,831.68920	0.31832	30,744.055	14.83		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	63,774.05450		0.63774	62,371.68920	0.62372	63,774.055	14.83		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.79000		13.79000	13.76100	13.76100		11.55		37,922,500.00	2,750	19,646.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,798.75810		1.79876	1,769.98240	1.76998	1,798.758	16.99		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	8.75810		0.00876	8.98240	0.00898	8.758	16.99	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	829.11680		0.82912	803.39740	0.80340	829.117	11.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	39.11680		0.03912	42.39740	0.04240	39.117	11.94	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	265.95800		0.26596	258.04140	0.25804	265.958	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	265.95800		0.26596	287.04140	0.28704	265.958	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	18.28500		0.01829	19.17030	0.01917	18.285	14.94	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,528.28500		1.52828	1,558.17030	1.55817	1,528.285	14.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	81.98530		0.08199	81.30050	0.08130	81.985	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	691.98530		0.69199	720.30050	0.72030	691.985	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	51.16580		0.05117	52.27270	0.05227	51.166	12.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	911.16580		0.91117	941.27270	0.94127	911.166	12.94	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	39.75500		0.03975	40.85400	0.04085	39.755	13.40	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,049.75500		1.04975	1,079.85400	1.07985	1,049.755	13.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	261.13950		0.26114	253.65320	0.25365	261.140	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	271.13950		0.27114	292.65320	0.29265	271.140	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	256.63150		0.25663	249.32290	0.24932	256.632	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	276.63150		0.27663	298.32290	0.29832	276.632	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	92.90230		0.09290	91.86000	0.09186	92.902	12.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	642.90230		0.64290	670.86000	0.67086	642.902	12.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.95870		13.95870	13.93030	13.93030		12.88	10,943,620.80	784	3,609.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	221.93530		0.22194	217.36040	0.21736	221.935	14.04	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,023.23530		1.02324	1,047.06040	1.04706	1,023.235	14.04	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	226.21390		0.22621	221.55590	0.22156	226.214	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,007.51390		1.00751	1,031.25590	1.03126	1,007.514	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	224.06450		0.22406	219.44660	0.21945	224.065	14.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,015.36450		1.01536	1,039.14660	1.03915	1,015.364	14.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.11900		14.11900	14.09160	14.09160		13.40	0.00	0	998.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	361.57000		0.36157	357.63480	0.35763	361.570	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,152.57000		1.15257	1,176.03480	1.17603	1,152.570	14.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	366.40300		0.36640	362.38440	0.36238	366.403	14.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,137.40300		1.13740	1,160.78440	1.16078	1,137.403	14.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	363.97790		0.36398	360.00120	0.36000	363.978	14.42	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,144.97790		1.14498	1,168.40120	1.16840	1,144.978	14.42	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.29300		14.29300	14.26630	14.26630		13.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	760.80590		0.76081	752.70360	0.75270	760.806	13.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	777.80590		0.77781	796.40360	0.79640	777.806	13.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	769.14110		0.76914	760.73840	0.76074	769.141	13.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	766.14110		0.76614	784.43840	0.78444	766.141	13.96	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	764.87520		0.76488	756.71060	0.75671	764.875	13.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	771.87520		0.77188	790.41060	0.79041	771.875	13.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09010		0.09010	0.09030	0.09030		21.35	2,883.20	32	16,603.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	298.58020		0.00299	306.82250	0.00307	298.580	19.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	288.58020		0.00289	276.82250	0.00277	288.580	19.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	50.95690		0.00051	53.24660	0.00053	50.957	21.35	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	1,040.95690		0.01041	1,023.24660	0.01023	1,040.957	21.35	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	7.92720		0.00008	8.43870	0.00008	7.927	23.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,997.92720		0.01998	1,978.43870	0.01978	1,997.927	23.60	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09130		0.09130	0.09150	0.09150		20.64	0.00	0	1,252.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	518.22760		0.00518	525.71310	0.00526	518.228	18.94	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	388.22760		0.00388	375.71310	0.00376	388.228	18.94	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	194.74260		0.00195	197.77470	0.00198	194.743	20.64	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	1,064.74260		0.01065	1,047.77470	0.01048	1,064.743	20.64	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	73.08340		0.00073	74.41650	0.00074	73.083	22.46	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,943.08340		0.01943	1,924.41650	0.01924	1,943.083	22.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.76610		11.76610	11.75690	11.75690		11.43	34,804,123.80	2,958	68,015.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	30.44440		0.03044	32.39080	0.03239	30.444	14.29	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	1,014.34440		1.01434	1,025.49080	1.02549	1,014.344	14.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	210.95790		0.21096	208.93340	0.20893	210.958	11.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	244.85790		0.24486	252.03340	0.25203	244.858	11.56	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	92.65800		0.09266	93.92130	0.09392	92.658	12.62	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	526.55800		0.52656	537.02130	0.53702	526.558	12.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	49.73730		0.04974	51.72600	0.05173	49.737	13.49	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	783.63730		0.78364	794.82600	0.79483	783.637	13.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	557.80550		0.55781	549.90320	0.54990	557.806	11.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	51.70550		0.05171	53.00320	0.05300	51.706	11.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	449.17050		0.44917	442.48740	0.44249	449.171	11.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	83.07050		0.08307	85.58740	0.08559	83.070	11.33	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	258.28150		0.25828	255.07280	0.25507	258.282	11.41	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	192.18150		0.19218	198.17280	0.19817	192.182	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	574.18890		0.57419	566.14340	0.56614	574.189	11.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	48.08890		0.04809	49.24340	0.04924	48.089	11.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	565.97210		0.56597	557.99660	0.55800	565.972	11.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	49.87210		0.04987	51.09660	0.05110	49.872	11.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.92300		11.92300	11.91450	11.91450		12.69	7,952,641.00	667	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	281.81900		0.28182	279.14120	0.27914	281.819	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	608.81900		0.60882	614.64120	0.61464	608.819	13.42	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	253.37210		0.25337	251.52810	0.25153	253.372	13.63	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	680.37210		0.68037	687.02810	0.68703	680.372	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	152.27400		0.15227	152.98460	0.15298	152.274	14.77	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,079.27400		1.07927	1,088.48460	1.08848	1,079.274	14.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	367.41260		0.36741	362.46000	0.36246	367.413	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	444.41260		0.44441	447.96000	0.44796	444.413	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	363.55610		0.36356	358.69800	0.35870	363.556	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	450.55610		0.45056	454.19800	0.45420	450.556	12.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	330.52190		0.33052	0.00000	0.00000	330.522	13.10	165,260.95	500	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	507.52190		0.50752	0.00000	0.00000	507.522	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	596.20120		0.59620	0.00000	0.00000	596.201	12.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	223.20120		0.22320	0.00000	0.00000	223.201	12.37	111,600.60	500	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	371.31070		0.37131	366.26340	0.36626	371.311	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	438.31070		0.43831	441.76340	0.44176	438.311	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.07180		12.07180	12.06370	12.06370		13.35	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,040.69950		1.04070	1,026.42120	1.02642	1,040.699	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	168.89950		0.16890	162.72120	0.16272	168.900	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	864.43280		0.86443	850.44620	0.85045	864.433	12.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	235.63280		0.23563	229.74620	0.22975	235.633	12.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	832.53650		0.83254	818.80060	0.81880	832.536	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	253.73650		0.25374	248.10060	0.24810	253.737	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	801.85250		0.80185	788.41900	0.78842	801.853	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	273.05250		0.27305	267.71900	0.26772	273.053	12.76	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.23250		12.23250	12.22570	12.22570		13.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	561.25930		0.56126	555.86550	0.55587	561.259	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	818.75930		0.81876	820.16550	0.82017	818.759	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	557.87660		0.55788	552.53280	0.55253	557.877	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	825.37660		0.82538	826.83280	0.82683	825.377	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	554.51560		0.55452	549.22180	0.54922	554.516	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	832.01560		0.83202	833.52180	0.83352	832.016	14.38	0.00	0	0.00
2025	On 02/05/2013	Bond Future			116.94130		116.94130	116.32733	116.32733			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	3,527.63000		3.52763	2,913.66000	2.91366	3,527.630		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			112.90528		112.90528	112.90442	112.90442			0.00	0	9.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future	111.60	Call	1,300.80000		1.30080	1,299.94000	1.29994	1,300.800		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			117.66661		117.66661	117.66485	117.66485			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	68.79000		0.06879	67.03000	0.06703	68.790		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			503.56400		503.56400	503.05400	503.05400			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			510.12600		510.12600	509.60900	509.60900			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			517.45800		517.45800	516.93500	516.93500			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			448.44400		448.44400	448.73400	448.73400			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.28800		454.28800	454.58100	454.58100			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			460.81700		460.81700	461.11600	461.11600			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.42170		9.42170	9.42640	9.42640		7.64	4,993,501.00	530	14,678.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	667.25340		0.66725	672.01930	0.67202	667.253		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.55340		0.00555	5.61930	0.00562	5.553		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	686.85510		0.68686	691.63040	0.69163	686.855		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.15510		0.00516	5.23040	0.00523	5.155		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	677.04990		0.67705	681.82090	0.68182	677.050		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.34990		0.00535	5.42090	0.00542	5.350		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.47430		9.47430	9.47900	9.47900			0.00	0	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	51.95160		0.05195	55.55080	0.05555	51.952		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	877.65160		0.87765	876.55080	0.87655	877.652		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	621.63460		0.62163	627.68400	0.62768	621.635		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	47.33460		0.04733	48.68400	0.04868	47.335		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	612.96620		0.61297	619.06770	0.61907	612.966		0.00	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	Put	48.66620		0.04867	50.06770	0.05007	48.666	9.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	322.55570		0.32256	332.96800	0.33297	322.556	9.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	148.25570		0.14826	153.96800	0.15397	148.256	9.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	989.08280		0.98908	993.80210	0.99380	989.083	10.41	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.78280		0.01478	14.80210	0.01480	14.783	10.41	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	710.03090		0.71003	715.60110	0.71560	710.031	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.73090		0.03573	36.60110	0.03660	35.731	9.70	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	630.33740		0.63034	636.33430	0.63633	630.337	9.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	46.03740		0.04604	47.33430	0.04733	46.037	9.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.52360		9.52360	9.52800	9.52800		9.99	0.00	0	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	333.10170		0.33310	343.81420	0.34381	333.102	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	289.50170		0.28950	295.81420	0.29581	289.502	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	343.25500		0.34325	353.72740	0.35373	343.255	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	279.65500		0.27965	285.72740	0.28573	279.655	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	338.15260		0.33815	348.74550	0.34875	338.153	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	284.55260		0.28455	290.74550	0.29075	284.553	9.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57590		9.57590	9.57940	9.57940		10.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	420.87830		0.42088	427.15770	0.42716	420.878	10.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	354.97830		0.35498	357.75770	0.35776	354.978	10.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	430.68750		0.43069	436.81490	0.43681	430.688	10.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	344.78750		0.34479	347.41490	0.34741	344.788	10.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	425.76190		0.42576	431.96550	0.43197	425.762	10.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	349.86190		0.34986	352.56550	0.35257	349.862	10.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.02000		10.02000	9.99510	9.99510		12.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,817.84030		2.81784	2,792.97330	2.79297	2,817.840	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	47.84030		0.04784	47.87330	0.04787	47.840	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,770.79530		2.77080	2,745.92990	2.74593	2,770.795	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	50.79530		0.05080	50.82990	0.05083	50.795	12.80	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,723.90300		2.72390	2,699.03590	2.69904	2,723.903	12.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	53.90300		0.05390	53.93590	0.05394	53.903	12.74	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.84890		8.84890	8.83900	8.83900		10.64	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	120.34800		0.12035	119.78300	0.11978	120.348	10.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	211.44800		0.21145	220.78300	0.22078	211.448	10.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	116.76990		0.11677	116.29020	0.11629	116.770	10.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	217.86990		0.21787	227.29020	0.22729	217.870	10.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	113.28150		0.11328	112.88260	0.11288	113.281	10.95	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	224.38150		0.22438	233.88260	0.23388	224.382	10.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			8.94180		8.94180	8.93260	8.93260		11.94	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	222.39120		0.22239	220.09810	0.22010	222.391	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	370.59120		0.37059	377.49810	0.37750	370.591	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	218.93780		0.21894	216.66900	0.21667	218.938	12.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	377.13780		0.37714	384.06900	0.38407	377.138	12.30	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	215.53190		0.21553	213.29150	0.21329	215.532	12.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	383.73190		0.38373	390.69150	0.39069	383.732	12.33	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.09440		0.09440	0.09940	0.09940			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			47.85630		47.85630	51.19070	51.19070			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			14.22060		14.22060	15.58230	15.58230			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			5,687.23380		5,687.23380	-5,215.33570	-5,215.33570			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			5,683.56850		5,683.56850	-4,973.70570	-4,973.70570			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			14.22060		14.22060	15.58230	15.58230			0.00	5,000	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			296.38270		296.38270	288.25640	288.25640			0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADI	On 22/04/2013	Can-Do Future			22.74660		22.74660	25.19880	25.19880				0.00	0	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			883.96060		883.96060	1,225.03740	1,225.03740				0.00	0	10.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			25.90100		25.90100	27.97930	27.97930				0.00	0	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			3,531.71590		3,531.71590	3,743.66480	3,743.66480				0.00	0	20.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			107.55970		107.55970	100.00000	100.00000				0.00	2,500	2,500.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.64600		9.64600	9.64780	9.64780		11.51		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	241.54430		0.24154	247.25180	0.24725	241.544	11.46		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	135.54430		0.13554	139.45180	0.13945	135.544	11.46		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	235.83450		0.23583	241.51540	0.24152	235.835	11.47		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	139.83450		0.13983	143.71540	0.14372	139.835	11.47		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	230.21090		0.23021	235.86270	0.23586	230.211	11.47		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	144.21090		0.14421	148.06270	0.14806	144.211	11.47		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.78080		9.78080	9.78320	9.78320		13.12		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	311.69400		0.31169	314.90160	0.31490	311.694	13.23		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	370.89400		0.37089	371.70160	0.37170	370.894	13.23		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	307.82300		0.30782	310.98750	0.31099	307.823	13.25		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	377.02300		0.37702	377.78750	0.37779	377.023	13.25		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	303.99490		0.30399	307.12140	0.30712	303.995	13.28		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	383.19490		0.38319	383.92140	0.38392	383.195	13.28		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.03440		12.03440	12.02610	12.02610		13.27		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	564.19700		0.56420	554.54150	0.55454	564.197	13.08		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	419.79700		0.41980	418.44150	0.41844	419.797	13.08		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	559.39330		0.55939	549.80030	0.54980	559.393	13.09		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	424.99330		0.42499	423.70030	0.42370	424.993	13.09		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	554.62350		0.55462	545.09330	0.54509	554.623	13.10		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
DAEU	On 21/11/2013	Any day expiry	11.91	Put	430.22350		0.43022	428.99330	0.42899	430.223	13.10	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			8.89000		8.89000	8.91270	8.91270		10.76	0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	1.08120		0.00108	2.07160	0.00207	1.081	14.35	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	351.08120		0.35108	329.37160	0.32937	351.081	14.35	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	0.96690		0.00097	1.86110	0.00186	0.967	14.45	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	360.96690		0.36097	339.16110	0.33916	360.967	14.45	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	0.86500		0.00087	1.67200	0.00167	0.865	14.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	370.86500		0.37087	348.97200	0.34897	370.865	14.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	1.69540		0.00170	3.17850	0.00318	1.695	13.93	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	311.69540		0.31170	290.47850	0.29048	311.695	13.93	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry			8.89240		8.89240	8.91510	8.91510		11.12	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	4.10500		0.00411	6.86630	0.00687	4.105	14.11	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	311.70500		0.31171	291.76630	0.29177	311.705	14.11	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	3.75610		0.00376	6.32700	0.00633	3.756	14.21	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	321.35610		0.32136	301.22700	0.30123	321.356	14.21	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	6.41220		0.00641	10.33280	0.01033	6.412	13.61	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	264.01220		0.26401	245.23280	0.24523	264.012	13.61	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	5.86410		0.00586	9.52280	0.00952	5.864	13.71	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	273.46410		0.27346	254.42280	0.25442	273.464	13.71	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	4.48720		0.00449	7.45170	0.00745	4.487	14.01	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	302.08720		0.30209	282.35170	0.28235	302.087	14.01	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	46.75490		0.04675	61.51360	0.06151	46.755	11.32	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	74.35490		0.07435	66.41360	0.06641	74.355	11.32	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	20.27580		0.02028	29.25400	0.02925	20.276	12.31	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	147.87580		0.14788	134.15400	0.13415	147.876	12.31	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	11.96990		0.01197	18.21290	0.01821	11.970	12.91	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	199.56990		0.19957	183.11290	0.18311	199.570	12.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.90080		8.90080	8.92350	8.92350		11.32	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
DAUS	On 26/04/2013	Any day expiry	8.00	Call	900.93850		0.90094	923.62890	0.92363	900.939	17.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.13850		0.00014	0.12890	0.00013	0.138	17.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	801.04120		0.80104	823.72460	0.82372	801.041	16.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.24120		0.00024	0.22460	0.00022	0.241	16.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	701.23260		0.70123	723.90210	0.72390	701.233	15.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.43260		0.00043	0.40210	0.00040	0.433	15.72	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	32.32110		0.03232	40.43270	0.04043	32.321	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	191.52110		0.19152	176.93270	0.17693	191.521	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	5.26370		0.00526	7.01980	0.00702	5.264	14.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	454.46370		0.45446	433.51980	0.43352	454.464	14.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	1.69540		0.00170	2.34070	0.00234	1.695	15.32	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	610.89540		0.61090	588.84070	0.58884	610.895	15.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	41.15530		0.04116	50.81220	0.05081	41.155	12.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	160.35530		0.16036	147.31220	0.14731	160.355	12.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	36.49310		0.03649	45.35730	0.04536	36.493	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	175.69310		0.17569	161.85730	0.16186	175.693	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	34.34890		0.03435	42.83130	0.04283	34.349	12.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	183.54890		0.18355	169.33130	0.16933	183.549	12.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			8.93910		8.93910	8.96200	8.96200		11.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	41.32340		0.04132	46.10580	0.04611	41.323	13.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	452.22340		0.45222	434.10580	0.43411	452.223	13.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	26.04870		0.02605	28.98590	0.02899	26.049	14.28	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	596.94870		0.59695	576.98590	0.57699	596.949	14.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	108.70590		0.10871	119.42790	0.11943	108.706	11.96	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	209.60590		0.20961	197.42790	0.19743	209.606	11.96	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	105.43880		0.10544	115.91840	0.11592	105.439	12.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	216.33880		0.21634	203.91840	0.20392	216.339	12.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	102.26160		0.10226	112.50170	0.11250	102.262	12.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.06	Put	223.16160		0.22316	210.50170	0.21050	223.162	12.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	842.17450		0.84217	864.11170	0.86411	842.174	13.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	3.07450		0.00307	2.11170	0.00211	3.074	13.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	744.08200		0.74408	765.66940	0.76567	744.082	12.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	4.98200		0.00498	3.66940	0.00367	4.982	12.98	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			8.97400		8.97400	8.99710	8.99710		12.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	162.43080		0.16243	174.46300	0.17446	162.431	12.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	248.43080		0.24843	237.36300	0.23736	248.431	12.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	85.96580		0.08597	93.25960	0.09326	85.966	13.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	461.96580		0.46197	446.15960	0.44616	461.966	13.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	61.33500		0.06133	66.71750	0.06672	61.335	14.26	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	597.33500		0.59733	579.61750	0.57962	597.335	14.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	786.85040		0.78685	808.54480	0.80854	786.850	12.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	12.85040		0.01285	11.44480	0.01144	12.850	12.71	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	169.66350		0.16966	182.07410	0.18207	169.663	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	235.66350		0.23566	224.97410	0.22497	235.663	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	166.01010		0.16601	178.23010	0.17823	166.010	12.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	242.01010		0.24201	231.13010	0.23113	242.010	12.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	882.67350		0.88267	904.70640	0.90471	882.674	13.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	8.67350		0.00867	7.60640	0.00761	8.674	13.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.00530		9.00530	9.02870	9.02870		12.47	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	62.16200		0.06216	66.57490	0.06657	62.162	15.66	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	856.86200		0.85686	837.87490	0.83787	856.862	15.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	171.09410		0.17109	181.46060	0.18146	171.094	13.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	355.79410		0.35579	342.76060	0.34276	355.794	13.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	168.08340		0.16808	178.31360	0.17831	168.083	13.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	362.78340		0.36278	349.61360	0.34961	362.783	13.22	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	165.12750		0.16513	175.21890	0.17522	165.128	13.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	369.82750		0.36983	356.51890	0.35652	369.828	13.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.01020		9.01020	9.03360	9.03360		12.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	104.44720		0.10445	110.97340	0.11097	104.447	14.47	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	604.24720		0.60425	587.37340	0.58737	604.247	14.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	228.34280		0.22834	239.95190	0.23995	228.343	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	268.14280		0.26814	256.35190	0.25635	268.143	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	224.46910		0.22447	235.95550	0.23596	224.469	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	274.26910		0.27427	262.35550	0.26236	274.269	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	136.37320		0.13637	144.71820	0.14472	136.373	13.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	476.17320		0.47617	461.11820	0.46112	476.173	13.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	927.50420		0.92750	949.77850	0.94978	927.504	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	17.30420		0.01730	16.17850	0.01618	17.304	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	834.13140		0.83413	855.83700	0.85584	834.131	12.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	23.93140		0.02393	22.23700	0.02224	23.931	12.87	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	232.27780		0.23228	244.45510	0.24446	232.278	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	262.07780		0.26208	250.85510	0.25086	262.078	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.01620		9.01620	9.03970	9.03970		12.63	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	215.46940		0.21547	226.30070	0.22630	215.469	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	309.26940		0.30927	296.60070	0.29660	309.269	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	222.74740		0.22275	233.81160	0.23381	222.747	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	296.54740		0.29655	284.11160	0.28411	296.547	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	219.07820		0.21908	230.02740	0.23003	219.078	12.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	302.87820		0.30288	290.32740	0.29033	302.878	12.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.04770		9.04770	9.07140	9.07140		12.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	149.10010		0.14910	155.88050	0.15588	149.100	14.56	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	611.40010		0.61140	594.48050	0.59448	611.400	14.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	97.41760		0.09742	102.02610	0.10203	97.418	15.81	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	889.71760		0.88972	870.62610	0.87063	889.718	15.81	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
DAUS	On 26/08/2013	Any day expiry	9.29	Call	203.12480		0.20312	211.99610	0.21200	203.125	13.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	445.42480		0.44542	430.59610	0.43060	445.425	13.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	200.25710		0.20026	209.02240	0.20902	200.257	13.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	452.55710		0.45256	437.62240	0.43762	452.557	13.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	197.43390		0.19743	206.09420	0.20609	197.434	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	459.73390		0.45973	444.69420	0.44469	459.734	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	883.04550		0.88305	904.52450	0.90452	883.046	12.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	35.34550		0.03535	33.12450	0.03312	35.346	12.96	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	218.11030		0.21811	227.52780	0.22753	218.110	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	410.41030		0.41041	396.12780	0.39613	410.410	13.64	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.08150		9.08150	9.10550	9.10550		13.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	124.65510		0.12466	129.24040	0.12924	124.655	15.93	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	923.15510		0.92316	903.74040	0.90374	923.155	15.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	248.36570		0.24837	257.10420	0.25710	248.366	13.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	456.86570		0.45687	441.60420	0.44160	456.866	13.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	245.30640		0.24531	253.95060	0.25395	245.306	13.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	463.80640		0.46381	448.45060	0.44845	463.806	13.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	242.28720		0.24229	250.83570	0.25084	242.287	13.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	470.78720		0.47079	455.33570	0.45534	470.787	13.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	251.46330		0.25146	260.30180	0.26030	251.463	13.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	449.96330		0.44996	434.80180	0.43480	449.963	13.88	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.08510		9.08510	9.10920	9.10920		13.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	266.05310		0.26605	275.22140	0.27522	266.053	13.80	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	430.95310		0.43095	416.02140	0.41602	430.953	13.80	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	262.81170		0.26281	271.87990	0.27188	262.812	13.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	437.71170		0.43771	422.67990	0.42268	437.712	13.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	194.14160		0.19414	201.01090	0.20101	194.142	14.64	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	619.04160		0.61904	601.81090	0.60181	619.042	14.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.20	Call	931.57110	0.93157	952.72540	0.95273	931.571	13.03	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	46.47110	0.04647	43.52540	0.04353	46.471	13.03	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	269.33910	0.26934	278.60850	0.27861	269.339	13.76	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	424.23910	0.42424	409.40850	0.40941	424.239	13.76	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry			9.11660	9.11660	9.14090	9.14090		13.44	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	241.86910	0.24187	249.84590	0.24985	241.869	14.57	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	595.26910	0.59527	578.94590	0.57895	595.269	14.57	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	132.68850	0.13269	136.99980	0.13700	132.689	16.54	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,086.08850	1.08609	1,066.09980	1.06610	1,086.089	16.54	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	263.95660	0.26396	272.46200	0.27246	263.957	14.32	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	537.35660	0.53736	521.56200	0.52156	537.357	14.32	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	261.07910	0.26108	269.51560	0.26952	261.079	14.36	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	544.47910	0.54448	528.61560	0.52862	544.479	14.36	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	258.23350	0.25823	266.60190	0.26660	258.233	14.39	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	551.63350	0.55163	535.70190	0.53570	551.633	14.39	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			9.27360	9.27360	9.29920	9.29920		14.51	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	570.90290	0.57090	588.10150	0.58810	570.903	14.06	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	407.30290	0.40730	398.90150	0.39890	407.303	14.06	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	579.89640	0.57990	597.25270	0.59725	579.896	14.01	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	396.29640	0.39630	388.05270	0.38805	396.296	14.01	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	575.38170	0.57538	592.65910	0.59266	575.382	14.04	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	401.78170	0.40178	393.45910	0.39346	401.782	14.04	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			9.29690	9.29690	9.32260	9.32260		14.56	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	600.39720	0.60040	617.87210	0.61787	600.397	14.12	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	413.49720	0.41350	405.27210	0.40527	413.497	14.12	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	609.46910	0.60947	627.09970	0.62710	609.469	14.07	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	402.56910	0.40257	394.49970	0.39450	402.569	14.07	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	604.91390	0.60491	622.46840	0.62247	604.914	14.10	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
DAUS	On 19/03/2014	Any day expiry	9.10	Put	408.01390		0.40801	399.86840	0.39987	408.014	14.10	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.68620		112.68620	112.68465	112.68465			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	629.98000		0.62998	631.53000	0.63153	629.980		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			8.44796		91.92541	8.43372	92.05324			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,745.15000		82.74515	82,872.98000	82.87298	82,745.150		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			8.52708		93.12328	8.51242	93.25281			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,031.08000		4.03108	4,160.61000	4.16061	4,031.080		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	82,071.95000		82.07195	82,201.48000	82.20148	82,071.950		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			447.79300		447.79300	448.15900	448.15900			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	148,030.00000		14.80300	151,690.00000	15.16900	148,030.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	147,930.00000		14.79300	151,590.00000	15.15900	147,930.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	147,830.00000		14.78300	151,490.00000	15.14900	147,830.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			453.62800		453.62800	453.99900	453.99900			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	76,380.00000		7.63800	80,090.00000	8.00900	76,380.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	76,280.00000		7.62800	79,990.00000	7.99900	76,280.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	76,180.00000		7.61800	79,890.00000	7.98900	76,180.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			460.14800		460.14800	460.52500	460.52500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	141,580.00000		14.15800	145,350.00000	14.53500	141,580.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	141,480.00000		14.14800	145,250.00000	14.52500	141,480.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	141,380.00000		14.13800	145,150.00000	14.51500	141,380.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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			205.86800		205.86800	205.49700	205.49700			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			208.63000		208.63000	208.25500	208.25500			166,904,000.00	80	252.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013	Index Future			211.68100		211.68100	211.30000	211.30000				0.00	0	7.00
ILBI	On 02/05/2013	Index Future			556.08400		556.08400	555.52700	555.52700				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.10000		94.90000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.10000		94.90000	5.11000	94.89000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.09000		94.91000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.09000		94.91000	5.11000	94.89000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.14000		94.86000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.33000		94.67000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.46000		94.54000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.72920		7.72920	7.67450	7.67450		8.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	400.45050		0.40045	350.98560	0.35099	400.451	9.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	11.25050		0.01125	16.48560	0.01649	11.250	9.03		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	391.22960		0.39123	342.06270	0.34206	391.230	9.01	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	12.02960		0.01203	17.56270	0.01756	12.030	9.01	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	382.05700		0.38206	333.20120	0.33320	382.057	8.98	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	12.85700		0.01286	18.70120	0.01870	12.857	8.98	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.77900		7.77900	7.72400	7.72400		10.07	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	315.00360		0.31500	278.78260	0.27878	315.004	10.26	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	126.00360		0.12600	144.78260	0.14478	126.004	10.26	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	308.51530		0.30852	272.66090	0.27266	308.515	10.25	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	129.51530		0.12952	148.66090	0.14866	129.515	10.25	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	302.09970		0.30210	266.61310	0.26661	302.100	10.24	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	133.09970		0.13310	152.61310	0.15261	133.100	10.24	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			6.49999		110.38421	6.54082	110.07532			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	3,996.41000		3.99641	3,687.52000	3.68752	3,996.410		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	4,068.63000		4.06863	3,759.74000	3.75974	4,068.630		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	4,140.79000		4.14079	3,831.90000	3.83190	4,140.790		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			6.54333		111.82265	6.58567	111.50976			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,352.83000		5.35283	5,039.94000	5.03994	5,352.830		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	5,422.20000		5.42220	5,109.31000	5.10931	5,422.200		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	5,491.51000		5.49151	5,178.62000	5.17862	5,491.510		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future			5.29103		119.88743	5.29623	119.87475		1.68	0.00	0	6,037.00
R157	On 02/05/2013	Bond Future	5.34	Call	258.90000		0.25890	255.83000	0.25583	258.900	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	139.63000		0.13963	149.24000	0.14924	139.630	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	273.76000		0.27376	270.39000	0.27039	273.760	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	130.15000		0.13015	139.46000	0.13946	130.150	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	289.08000		0.28908	285.41000	0.28541	289.080	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	121.14000		0.12114	130.15000	0.13015	121.140	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.28916		121.44974	5.29505	121.43692		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,994.11000		91.99411	91,981.29000	91.98129	91,994.110	1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.62	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.27426		116.38829	5.28108	116.37537		1.36	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	846.82000		0.84682	839.01000	0.83901	846.820	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	250.35000		0.25035	255.46000	0.25546	250.350	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	860.05000		0.86005	852.17000	0.85217	860.050	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	244.76000		0.24476	249.80000	0.24980	244.760	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	873.38000		0.87338	865.42000	0.86542	873.380	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	239.27000		0.23927	244.23000	0.24423	239.270	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.25219		117.95746	5.26021	117.94437		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	928.21000		0.92821	919.96000	0.91996	928.210	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	265.11000		0.26511	269.95000	0.26995	265.110	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	905.29000		0.90529	897.15000	0.89715	905.290	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	274.58000		0.27458	279.53000	0.27953	274.580	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	916.72000		0.91672	908.53000	0.90853	916.720	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	269.81000		0.26981	274.71000	0.27471	269.810	1.25	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future			7.05329		133.79596	7.03881	133.94665		9.58	13,379,596.00	100	62,544.00
R186	On 02/05/2013	Bond Future	6.75	Call	238.19000		0.23819	279.92000	0.27992	238.190	9.50	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,445.80000		3.44580	3,336.84000	3.33684	3,445.800	9.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,642.44000		3.64244	3,789.26000	3.78926	3,642.440	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	205.71000		0.20571	201.84000	0.20184	205.710	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,729.65000		3.72965	3,876.90000	3.87690	3,729.650	9.74	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	192.80000		0.19280	189.36000	0.18936	192.800	9.74	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,817.44000		3.81744	3,965.10000	3.96510	3,817.440	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	180.58000		0.18058	177.55000	0.17755	180.580	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,561.80000		5.56180	5,712.94000	5.71294	5,561.800	9.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	45.56000		0.04556	46.01000	0.04601	45.560	9.82	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	6,985.28000		6.98528	7,136.49000	7.13649	6,985.280	9.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	12.86000		0.01286	13.38000	0.01338	12.860	9.89	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.10975		130.25491	7.09478	130.40766		10.74	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,863.78000		3.86378	3,967.13000	3.96713	3,863.780	10.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,444.81000		2.44481	2,395.41000	2.39541	2,444.810	10.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	120,982.50000		120.98250	121,135.25000	121.13525	120,982.500	11.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.16838		132.12740	7.15286	132.28244		10.67	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,942.95000		14.94295	15,089.74000	15.08974	14,942.950	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	418.12000		0.41812	409.87000	0.40987	418.120	11.23	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,390.72000		10.39072	10,524.36000	10.52436	10,390.720	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,180.49000		1.18049	1,159.09000	1.15909	1,180.490	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,463.31000		10.46331	10,597.23000	10.59723	10,463.310	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,163.16000		1.16316	1,142.04000	1.14204	1,163.160	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,536.28000		10.53628	10,670.48000	10.67048	10,536.280	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,146.31000		1.14631	1,125.47000	1.12547	1,146.310	11.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.22417		128.61831	7.20813	128.77538		10.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Call	7,957.15000		7.95715	8,070.20000	8.07020	7,957.150	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,045.61000		3.04561	3,001.59000	3.00159	3,045.610	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,018.12000		8.01812	8,131.55000	8.13155	8,018.120	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,013.98000		3.01398	2,970.34000	2.97034	3,013.980	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,078.84000		8.07884	8,192.66000	8.19266	8,078.840	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,982.19000		2.98219	2,938.94000	2.93894	2,982.190	11.25	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.93111		297.93111	297.42803	297.42803			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,541.11000		15.54111	15,038.03000	15.03803	15,541.110		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	15,531.11000		15.53111	15,028.03000	15.02803	15,531.110		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,521.11000		15.52111	15,018.03000	15.01803	15,521.110		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			5.21058		108.72545	5.21583	108.71707		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,890.13000		1.89013	1,898.51000	1.89851	1,890.130	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,873.80000		1.87380	1,882.18000	1.88218	1,873.800	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,857.46000		1.85746	1,865.84000	1.86584	1,857.460	0.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future			5.20091		105.73845	5.20716	105.72999		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,492.77000		68.49277	68,484.31000	68.48431	68,492.770	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.14941		107.25849	5.15718	107.24999		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	104.29000		0.10429	102.52000	0.10252	104.290	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	498.58000		0.49858	505.31000	0.50531	498.580	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	107.26000		0.10726	105.45000	0.10545	107.260	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	490.55000		0.49055	497.24000	0.49724	490.550	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	110.29000		0.11029	108.43000	0.10843	110.290	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	482.58000		0.48258	489.22000	0.48922	482.580	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.06065		104.29588	5.07077	104.28727		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	357.95000		0.35795	353.21000	0.35321	357.950	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	188.53000		0.18853	192.40000	0.19240	188.530	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	347.48000		0.34748	342.83000	0.34283	347.480	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	195.04000		0.19504	199.00000	0.19900	195.040	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	352.51000		0.35251	347.82000	0.34782	352.510	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	191.58000		0.19158	195.50000	0.19550	191.580	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			221.06164		221.06164	221.06129	221.06129			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,021.64000		10.02164	10,021.29000	10.02129	10,021.640		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	10,011.64000		10.01164	10,011.29000	10.01129	10,011.640		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	10,001.64000		10.00164	10,001.29000	10.00129	10,001.640		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			5.67130		111.00689	5.65637	111.06720		3.77	0.00	0	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	985.16000		0.98516	1,040.66000	1.04066	985.160	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	106.37000		0.10637	101.56000	0.10156	106.370	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,017.79000		1.01779	1,073.69000	1.07369	1,017.790	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	99.02000		0.09902	94.61000	0.09461	99.020	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,050.81000		1.05081	1,107.09000	1.10709	1,050.810	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	92.08000		0.09208	88.05000	0.08805	92.080	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.69726		112.45345	5.68126	112.51458		3.62	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,240.25000		99.24025	99,301.38000	99.30138	99,240.250	3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.72320		109.90991	5.70587	109.97200		3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,740.81000		1.74081	1,783.52000	1.78352	1,740.810	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	719.49000		0.71949	700.11000	0.70011	719.490	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,680.39000		107.68039	107,742.48000	107.74248	107,680.390	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,122.50000		1.12250	1,156.46000	1.15646	1,122.500	3.45	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,169.79000		1.16979	1,141.66000	1.14166	1,169.790	3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,695.09000		1.69509	1,737.25000	1.73725	1,695.090	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	744.61000		0.74461	724.68000	0.72468	744.610	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,717.88000		1.71788	1,760.31000	1.76031	1,717.880	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	731.97000		0.73197	712.31000	0.71231	731.970	3.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.74951		111.39172	5.73077	111.45466		3.24	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,120.20000		2.12020	2,164.29000	2.16429	2,120.200	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	752.88000		0.75288	734.03000	0.73403	752.880	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,678.72000		1.67872	1,717.99000	1.71799	1,678.720	3.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,008.23000		1.00823	984.56000	0.98456	1,008.230	3.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Call	2,075.71000		2.07571	2,119.36000	2.11936	2,075.710	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	774.52000		0.77452	755.23000	0.75523	774.520	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,097.90000		2.09790	2,141.77000	2.14177	2,097.900	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	763.64000		0.76364	744.57000	0.74457	763.640	3.30	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.93931		112.73080	5.91442	112.85531		4.86	29,310,008.00	260	5,663.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,794.69000		1.79469	1,913.20000	1.91320	1,794.690	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	58.65000		0.05865	52.65000	0.05265	58.650	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,839.25000		1.83925	1,958.22000	1.95822	1,839.250	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	54.20000		0.05420	48.66000	0.04866	54.200	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,884.07000		1.88407	2,003.48000	2.00348	1,884.070	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	50.04000		0.05004	44.94000	0.04494	50.040	4.93	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.97784		110.17350	5.95153	110.29962		4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,290.00000		101.29000	101,416.12000	101.41612	101,290.000	5.22	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.01451		111.75726	5.98650	111.88527		4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,675.21000		4.67521	4,788.43000	4.78843	4,675.210	4.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	286.19000		0.28619	271.40000	0.27140	286.190	4.87	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,271.22000		2.27122	2,356.33000	2.35633	2,271.220	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,021.93000		1.02193	979.03000	0.97903	1,021.930	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,300.09000		2.30009	2,385.73000	2.38573	2,300.090	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,005.78000		1.00578	963.41000	0.96341	1,005.780	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,329.14000		2.32914	2,415.31000	2.41531	2,329.140	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	989.83000		0.98983	947.99000	0.94799	989.830	4.67	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.04984		109.23318	6.02009	109.36294		4.66	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,731.76000		2.73176	2,817.65000	2.81765	2,731.760	4.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Put	1,218.71000		1.21871	1,174.84000	1.17484	1,218.710	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,759.40000		2.75940	2,845.72000	2.84572	2,759.400	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,203.52000		1.20352	1,160.08000	1.16008	1,203.520	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,704.24000		2.70424	2,789.70000	2.78970	2,704.240	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,234.04000		1.23404	1,189.74000	1.18974	1,234.040	4.78	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.26270		103.80703	5.26855	103.80305		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,288.16000		1.28816	1,292.14000	1.29214	1,288.160	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,281.21000		1.28121	1,285.19000	1.28519	1,281.210	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,274.26000		1.27426	1,278.24000	1.27824	1,274.260	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.22631		101.39795	5.23541	101.39394		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,399.84000		30.39984	30,395.83000	30.39583	30,399.840	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.95904		102.85564	4.98136	102.85165		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	5.93000		0.00593	5.52000	0.00552	5.930	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	125.69000		0.12569	129.27000	0.12927	125.690	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.15000		0.00615	5.72000	0.00572	6.150	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	124.11000		0.12411	127.67000	0.12767	124.110	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.37000		0.00637	5.93000	0.00593	6.370	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	122.54000		0.12254	126.09000	0.12609	122.540	0.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 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			6.12026		108.35705	6.11064	108.41119		5.82		0.00	0	7,827.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,873.13000		1.87313	1,928.04000	1.92804	1,873.130	5.94		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	92.83000		0.09283	93.60000	0.09360	92.830	5.94		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,921.74000		1.92174	1,976.73000	1.97673	1,921.740	5.95		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	86.35000		0.08635	87.20000	0.08720	86.350	5.95		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,970.69000		1.97069	2,025.75000	2.02575	1,970.690	5.95		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	80.25000		0.08025	81.17000	0.08117	80.250	5.95		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.16335		106.13263	6.15325	106.18751		6.11		0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,561.44000		98.56144	98,616.32000	98.61632	98,561.440	6.38		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.38		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.20229		107.65839	6.19163	107.71415		5.80		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,428.85000		3.42885	3,472.35000	3.47235	3,428.850	5.95		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	915.80000		0.91580	903.54000	0.90354	915.800	5.95		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,464.89000		3.46489	3,508.57000	3.50857	3,464.890	5.95		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	901.08000		0.90108	889.00000	0.88900	901.080	5.95		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,501.09000		3.50109	3,544.95000	3.54495	3,501.090	5.96		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	886.56000		0.88656	874.66000	0.87466	886.560	5.96		0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.24058		105.47031	6.22936	105.52684		5.84		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,459.81000		3.45981	3,500.36000	3.50036	3,459.810	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,372.87000		1.37287	1,356.89000	1.35689	1,372.870	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,395.01000		3.39501	3,435.22000	3.43522	3,395.010	5.98		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,406.43000		1.40643	1,390.11000	1.39011	1,406.430	5.98		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,427.35000		3.42735	3,467.72000	3.46772	3,427.350	5.98		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,389.57000		1.38957	1,373.41000	1.37341	1,389.570	5.98		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.22918		103.88478	6.22962	103.88202		6.86		0.00	0	14,192.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,596.29000		2.59629	2,599.27000	2.59927	2,596.290	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	52.78000		0.05278	58.52000	0.05852	52.780	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,653.17000		2.65317	2,655.86000	2.65586	2,653.170	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	48.71000		0.04871	54.16000	0.05416	48.710	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,710.27000		2.71027	2,712.68000	2.71268	2,710.270	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	44.92000		0.04492	50.09000	0.05009	44.920	6.99		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.26885		105.23853	6.26931	105.23572		7.20		0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,194.06000		96.19406	96,191.25000	96.19125	96,194.060	7.51		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.51		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.30964		103.35500	6.31011	103.35222		7.15		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,098.06000		7.09806	7,098.32000	7.09832	7,098.060	7.57		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	336.33000		0.33633	339.37000	0.33937	336.330	7.57		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,941.99000		3.94199	3,944.85000	3.94485	3,941.990	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,145.00000		1.14500	1,150.64000	1.15064	1,145.000	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,981.99000		3.98199	3,984.82000	3.98482	3,981.990	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,127.77000		1.12777	1,133.38000	1.13338	1,127.770	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,022.15000		4.02215	4,024.95000	4.02495	4,022.150	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,110.75000		1.11075	1,116.33000	1.11633	1,110.750	7.38		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.34862		104.74843	6.34911	104.74562		6.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,958.31000		3.95831	3,960.68000	3.96068	3,958.310	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,683.86000		1.68386	1,689.04000	1.68904	1,683.860	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,994.50000		3.99450	3,996.85000	3.99685	3,994.500	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,664.18000		1.66418	1,669.34000	1.66934	1,664.180	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,922.27000		3.92227	3,924.65000	3.92465	3,922.270	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,703.73000		1.70373	1,708.92000	1.70892	1,703.730	7.11		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.87841		83.47548	7.86396	83.60757		15.25		0.00	0	10,551.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,792.57000		1.79257	1,904.54000	1.90454	1,792.570	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	783.20000		0.78320	763.08000	0.76308	783.200	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,849.21000		1.84921	1,962.31000	1.96231	1,849.210	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	750.31000		0.75031	731.32000	0.73132	750.310	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,906.66000		1.90666	2,020.86000	2.02086	1,906.660	15.41		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	718.38000		0.71838	700.49000	0.70049	718.380	15.41		0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.93708		84.56322	7.92225	84.69708		16.42		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,614.11000		74.61411	74,747.97000	74.74797	74,614.110	16.98		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.99978		82.63409	7.98452	82.76997		16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,475.11000		12.47511	12,600.90000	12.60090	12,475.110	17.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	641.17000		0.64117	631.08000	0.63108	641.170	17.75		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,305.19000		8.30519	8,416.21000	8.41621	8,305.190	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,714.65000		1.71465	1,689.79000	1.68979	1,714.650	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,362.38000		8.36238	8,473.68000	8.47368	8,362.380	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,693.76000		1.69376	1,669.18000	1.66918	1,693.760	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,419.67000		8.41967	8,531.25000	8.53125	8,419.670	17.60		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,673.09000		1.67309	1,648.79000	1.64879	1,673.090	17.60		0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.05897		83.74824	8.04332	83.88584		16.81		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,428.61000		7.42861	7,527.17000	7.52717	7,428.610	17.23		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,285.20000		3.28520	3,246.16000	3.24616	3,285.200	17.23		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	7,479.03000		7.47903	7,577.90000	7.57790	7,479.030	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,254.63000		3.25463	3,215.90000	3.21590	3,254.630	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,378.30000		7.37830	7,476.55000	7.47655	7,378.300	17.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,316.02000		3.31602	3,276.67000	3.27667	3,316.020	17.22	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			167.94260		167.94260	166.99242	166.99242			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	6,802.60000		6.80260	5,852.42000	5.85242	6,802.600		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	6,792.60000		6.79260	5,842.42000	5.84242	6,792.600		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	6,782.60000		6.78260	5,832.42000	5.83242	6,782.600		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.89299		129.89299	129.52211	129.52211			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,202.99000		4.20299	3,832.11000	3.83211	4,202.990		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,192.99000		4.19299	3,822.11000	3.82211	4,192.990		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,182.99000		4.18299	3,812.11000	3.81211	4,182.990		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			138.36433		138.36433	138.20427	138.20427			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,274.33000		7.27433	7,114.27000	7.11427	7,274.330		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	7,264.33000		7.26433	7,104.27000	7.10427	7,264.330		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	7,254.33000		7.25433	7,094.27000	7.09427	7,254.330		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.60834		95.39664	7.58885	95.57736		12.59	0.00	0	8,753.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,502.38000		2.50238	2,663.56000	2.66356	2,502.380	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	391.77000		0.39177	372.23000	0.37223	391.770	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,571.47000		2.57147	2,733.80000	2.73380	2,571.470	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	371.29000		0.37129	352.90000	0.35290	371.290	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,641.30000		2.64130	2,804.73000	2.80473	2,641.300	12.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	351.67000		0.35167	334.38000	0.33438	351.670	12.78	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.66669		96.63980	7.64665	96.82295		13.63	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,024.78000		86.02478	86,207.93000	86.20793	86,024.780	14.13	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.73038		94.49161	7.70973	94.67742		14.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,714.04000		8.71404	8,866.71000	8.86671	8,714.040	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,427.09000		1.42709	1,393.95000	1.39395	1,427.090	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,775.06000		8.77506	8,928.11000	8.92811	8,775.060	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,408.25000		1.40825	1,375.49000	1.37549	1,408.250	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,836.18000		8.83618	8,989.62000	8.98962	8,836.180	14.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,389.63000		1.38963	1,357.26000	1.35726	1,389.630	14.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.79170		95.76551	7.77045	95.95387		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,465.20000		7.46520	7,598.46000	7.59846	7,465.200	14.58	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
R213	On 06/02/2014	Bond Future	8.31	Put	3,035.19000		3.03519	2,980.09000	2.98009	3,035.190	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,359.59000		7.35959	7,491.97000	7.49197	7,359.590	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,094.83000		3.09483	3,038.85000	3.03885	3,094.830	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,412.33000		7.41233	7,545.15000	7.54515	7,412.330	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,064.89000		3.06489	3,009.35000	3.00935	3,064.890	14.57	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.92791		85.24700	7.90841	85.43666		15.40	0.00	0	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,467.38000		76.46738	76,657.04000	76.65704	76,467.380	16.00	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.00	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.98434		86.35786	7.96433	86.55009		16.70	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	75,909.96000		75.90996	76,102.19000	76.10219	75,909.960	17.29	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.29	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44160		1.44160	1.44510	1.44510		12.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	620.78540		0.06208	651.98820	0.06520	620.785	12.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	104.78540		0.01048	100.98820	0.01010	104.785	12.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	546.92010		0.05469	577.09540	0.05771	546.920	12.35	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	130.92010		0.01309	126.09540	0.01261	130.920	12.35	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	480.89560		0.04809	509.63730	0.05096	480.896	12.45	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	164.89560		0.01649	158.63730	0.01586	164.896	12.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.45380		1.45380	1.45840	1.45840		13.68	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	389.82160		0.03898	408.06600	0.04081	389.822	14.29	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	751.82160		0.07518	724.06600	0.07241	751.822	14.29	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	358.87950		0.03589	375.78900	0.03758	358.879	14.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	820.87950		0.08209	791.78900	0.07918	820.879	14.45	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	330.99720		0.03310	346.70530	0.03467	330.997	14.62	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	892.99720		0.08930	862.70530	0.08627	892.997	14.62	0.00	0	0.00
Total for Derivatives :											615,794,182.75	74,596	1 947 632.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.29542		0.00000	100.27966				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.05499		6.19000	111.02627	6.19500			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.44800		0.00000	100.42983				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.22053		7.25000	110.32515	7.22500			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.04116		0.00000	101.02155				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			101.05585		0.00000	101.03597				0.00	0	10,200,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.10563	8.00000	47.09542			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			104.71024		7.98500	104.79978	7.96000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.60866		6.34000	103.58186	6.34500			106,820,528,460.00	1,031,000	11,719,000.00
AB07	On 07/03/2014	Spot Bond			103.02711		6.36000	103.00523	6.36500			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			101.40081		0.00000	101.38043				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			114.69270		7.36500	114.72469	7.35000			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.43237		0.00000	100.41483				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			133.57431		0.63000	133.41098	0.71000			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond	281.02816	1.26000	280.51432	1.28000				0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	100.93628	0.00000	100.91716					0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.96419	0.00000	100.94832					0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.18651	0.00000	101.16917					0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond	100.52594	0.00000	100.50758				201,051,889,262.00		2,000,000	2,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.54956	0.00000	100.53038					0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.56519	0.00000	100.54547					0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.65938	6.60000	109.63066	6.60500				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.11080	0.00000	103.09071					0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.90657	6.96000	103.88030	6.96500			831,252,560.00		8,000	8,000.00
ABL11B	On 29/09/2014	Spot Bond	101.49692	0.00000	101.47782					0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.15828	0.00000	101.13776					0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.03396	0.00000	100.07890					0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.13625	0.00000	100.11649					0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.14819	0.00000	100.12671					0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.43058	0.00000	100.41077					0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.81126	6.06000	103.79228	6.06500			311,433,780.00		3,000	1,077,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.52281	0.00000	101.50588				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.83311	0.00000	100.81793				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.61698	4.38000	131.48429	4.46000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.67228	1.98000	123.60815	2.00000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.81740	1.88000	115.49773	1.96000			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.88505	2.78000	102.50167	2.86000			0.00	0	3,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	119.85610	9.66500	119.86997	9.65000			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.03041	0.00000	100.00040				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.34989	0.00000	100.32468				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.36961	0.00000	100.34305				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.52504	0.00000	100.49712				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.59283	3.18000	112.09008	3.26000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.18497	100.00000	28.11668			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.73261	1.00000	169.46617	1.02000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.66783	2.79000	149.39573	2.87000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	177.15554	1.03000	176.81994	1.05000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	174.62997	1.61000	174.60489	1.61000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.42750	6.66125	73.46407	6.64625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	73.42750	6.66125	73.46407	73.46407	6.64625			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.84899	84.61000	84.61000	13.82575			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.98000	0.00000	91.08000	91.08000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.47731	0.00000	100.45800	100.45800				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	93.17000	0.00000	93.30000	93.30000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.34241	100.00000	100.00000	36.27346			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	92.02000	0.00000	92.16000	92.16000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.92000	0.00000	93.06000	93.06000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.86000	0.00000	87.95000	87.95000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.88000	0.00000	87.99000	87.99000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.18801	0.00000	100.17089	100.17089				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	100.01651	0.00000	100.00005	100.00005				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.78000	0.00000	87.88000	87.88000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.56869	6.50000	111.53921	111.53921	6.50500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.19000	0.00000	102.55000	102.55000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.54000	0.00000	92.68000	92.68000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.82000	0.00000	94.07000	94.07000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	92.92000	0.00000	93.06000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.34231	0.00000	100.32514				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.46004	6.13000	117.42856	6.13500			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	105.10000	0.00000	105.10000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.99987	0.00000	99.98185				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	90.13000	0.00000	90.28000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.37000	0.00000	89.53000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	105.63358	1.84000	105.06793	1.89000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	152.60500	2.03500	151.72909	2.08000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	201.00659	2.21000	200.97440	2.21000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	108.70000	0.00000	108.68000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	90.26000	0.00000	90.43000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.62733	8.10000	98.34217	8.14000			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	99.71000	0.00000	99.63000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.90000	0.00000	93.74000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	96.53000	0.00000	96.32000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	112.75975	6.96500	112.80489	6.95000				23,228,508,500.00	206,000	4,050,000.00
ABS5	On 01/05/2015	Spot Bond	107.88705	6.14000	107.85931	6.14500				755,209,350.00	7,000	3,824,000.00
ABS6	On 01/06/2020	Spot Bond	106.24903	7.61000	106.28261	7.60000				22,206,047,270.00	209,000	2,918,000.00
ABS7	On 11/09/2026	Spot Bond	101.39287	8.73000	101.48706	8.71500				0.00	0	20,000,000.00
ABS9	On 17/03/2016	Spot Bond	108.10840	6.56000	108.07574	6.56500				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	127.47816	0.63000	127.34863	0.71000				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.78870	4.00000	122.76308				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	285.84238	1.06000	285.31958	1.08000				0.00	0	100,000.00
ABSI3	On 31/01/2017	Spot Bond	126.98318	0.13000	126.60191	-0.05000				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	132.61435	0.95500	132.44110	0.97000				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.61360	0.00000	100.58961					0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.52260	0.00000	100.50301					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.50334	100.00000	23.44578				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.04495	0.00000	101.02225					0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.91092	0.00000	99.89582					0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.04495	0.00000	101.02225					0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.38824	0.00000	101.37167					0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.61125	8.78000	105.58555	8.78500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	107.85804	10.29000	107.81772	10.29500			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.36725	0.00000	101.34200				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.47683	100.00000	1.47232			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.40460	0.00000	101.37867				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.93405	0.00000	101.89835				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.49041	0.00000	100.47202				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.80258	100.00000	8.77572			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.48603	0.00000	100.46780				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.32989	0.00000	101.30533				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.22332	11.00000	56.20725	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.63365	100.00000	5.61646			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	101.02171	0.00000	101.00208				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.27488	0.00000	100.25507				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.54443	0.00000	100.52403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	100.57128	0.00000	100.54987			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.63169	0.00000	100.60803			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.54432	0.00000	100.52392			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.56253	0.00000	100.54146			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	100.57055	0.00000	100.54917			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	101.56226	0.00000	101.54111			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	101.56226	0.00000	101.54111			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	101.57223	0.00000	101.55094			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.52975	0.00000	100.50990			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	101.57223	0.00000	101.55094			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.55230	0.00000	101.53128			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	81.75091	0.00000	81.73225			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.51949	0.00000	100.50002			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.51161	0.00000	100.49243			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.40599	0.00000	100.38643			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.51161	0.00000	100.49243			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.55164	0.00000	100.53097			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.56965	0.00000	100.54831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	100.57694	0.00000	100.55532				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.56238	0.00000	100.54130				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.47508	0.00000	100.45726				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.52976	0.00000	100.50990				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	100.06831	0.00000	100.05130				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	111.54371	7.90000	111.57491	7.89000			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.48610	0.00000	100.46788				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.23187	7.22000	103.20780	7.22500			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.38730	0.00000	101.36845				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	99.80656	0.00000	101.54568				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	100.61097	0.00000	102.35265				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.46401	0.00000	101.44495				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.88983	100.00000	4.87894			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.08651	100.00000	5.07531			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.86600	0.00000	74.84594				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	133.45012	0.00000	133.47364				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	133.45907	0.00000	133.48219			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.54427	0.00000	100.52387			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	101.02148	0.00000	101.00324			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	101.02148	0.00000	101.00324			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.46401	0.00000	101.44495			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.89507	0.00000	100.87642			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.52603	0.00000	100.50632			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.52166	0.00000	100.50210			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.75825	0.00000	101.73843			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.83474	0.00000	100.81497			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.75799	0.00000	101.73819			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	101.54492	0.00000	101.52405			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.37390	0.00000	102.35354			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.65220	0.00000	100.63266			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	101.04657	0.00000	101.02547			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.39425	0.00000	100.37461			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.54648	0.00000	100.52600			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.83954	0.00000	101.79948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.63239	0.00000	100.61516				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.45026	0.00000	100.43337				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.53496	0.00000	100.51491				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.11986	0.00000	101.10197				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.47659	0.00000	100.45872				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.46415	0.00000	100.44675				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.48828	0.00000	100.46998				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.53350	0.00000	100.51351				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.50795	0.00000	100.48891				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.47878	0.00000	100.46083				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.48682	0.00000	100.46857				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.73469	10.23000	100.70738	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.49472	0.00000	100.47617				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.48244	0.00000	100.46435				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.67565	0.00000	100.65037				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.24669	0.00000	101.19997				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.45326	0.00000	100.43640				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	111.46683	8.06000	111.56885	8.03500			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.53125	0.00000	100.51135				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.78673	1.75000	105.77110	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.48609	0.00000	100.46787				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.48740	0.00000	100.46913				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.51685	0.00000	100.49760				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.53487	0.00000	100.51496				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.49880	0.00000	100.48023				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.48941	0.00000	100.47120				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.53127	0.00000	100.51149				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.51324	0.00000	100.49413				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.55288	0.00000	100.53230				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.51685	0.00000	100.49760				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.53848	0.00000	100.51843				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.52838	0.00000	100.50871				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.53127	0.00000	100.51149				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.50927	0.00000	100.49031				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.53992	0.00000	100.51982				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	100.54928	0.00000	100.52883					0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.43516	0.00000	100.41898					0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.43951	0.00000	100.42316					0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.47351	0.00000	100.45589					0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.48436	0.00000	100.46633					0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.55144	0.00000	100.53091					0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.55144	0.00000	100.53091					0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.59246	0.00000	100.57039					0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.52045	0.00000	100.50107					0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.58670	0.00000	100.56485					0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.58886	0.00000	100.56693					0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.59246	0.00000	100.57039					0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.43457	0.00000	87.41727					0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.56369	0.00000	100.54269					0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.56369	0.00000	100.54269					0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	99.91016	0.00000	99.95495					0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.62568	0.00000	100.67062					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.48436	0.00000	100.46633					0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.77369	0.00000	100.75907					0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.75907	0.00000	100.74445					0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.47930	0.00000	100.46146					0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.57945	0.00000	101.55853				812,635,624,552.00	8,000,000	7,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.57677	0.00000	100.56198					0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.05897	100.00000	4.04881				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.94194	0.00000	100.92414					0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.05146	0.00000	101.03160					0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.12439	0.00000	101.10315					0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	99.96550	0.00000	99.94822					0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	99.96140	0.00000	99.94209					0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	99.95593	0.00000	99.93393					0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.89232	7.28000	106.99458	7.25500			21,378,464,000.00	200,000	3,847,000.00	
AIR02	On 30/04/2023	Spot Bond	129.34891	8.14000	129.43815	8.12500				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.24282	100.00000	40.14427				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.75958	6.39000	112.72632	6.39500			112,759,580.00	1,000	8,854,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.99611	100.00000	34.90945				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	17.00211	100.00000	16.96428				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	159.84679	2.28500	158.98139	2.33000				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.46593	3.88000	125.35824	3.96000				0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	100.06338	0.00000	100.04754					0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.83489	0.00000	101.81997					0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.33426	0.00000	100.31571					0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.40432	7.53000	110.49915	7.50500				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.98343	0.00000	99.96682					0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.98255	0.00000	99.96519					0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.41167	100.00000	56.27352				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.28800	0.00000	101.27006					0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.47685	6.73000	111.44472	6.73500				445,907,400.00	4,000	4,000.00
BAW3	On 02/10/2017	Spot Bond	100.29690	0.00000	100.27548					0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.60118	0.00000	100.58213					0.00	0	10,000,000.00
BAW5	On 15/09/2013	Spot Bond	101.42849	6.45500	101.40896	6.46000				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.26872	0.00000	100.24931					0.00	0	3,800,000.00
BAW7	On 02/10/2014	Spot Bond	102.77676	6.94000	102.75064	6.94500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	109.81891	7.41500	109.85647	7.40000			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.29411	0.00000	101.27525				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.41552	9.91445	104.38338	9.91713			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.37871	0.00000	100.35148				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.25517	10.03050	102.21059	10.04371			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.20141	10.04816	102.16439	10.05538			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.37855	0.00000	100.35133				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.19277	10.06579	102.15927	10.06990			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.81560	10.59133	104.80594	10.58594			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.38800	0.00000	100.36010				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.38800	0.00000	100.36010				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.38805	0.00000	100.36015				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.66301	10.16445	101.63105	10.16713			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.46177	10.12740	102.42884	10.13064			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.25517	10.03050	102.21059	10.04371			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.92244	9.97605	102.89462	9.97607			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.55790	9.12122	102.53102	9.12210			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.36727	0.00000	100.34085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	100.36008	0.00000	100.33428					0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.36008	0.00000	100.33428					0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.33978	0.00000	100.31543					0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	101.49012	9.97183	101.47387		9.96639			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.48200	11.09000	100.45180		11.09000			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691					0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.83553	10.22500	100.86131		10.22500			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242					0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.25625	0.00000	100.23790					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.32498	0.00000	100.30170					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.40406	12.22500	100.37876		12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.35455	0.00000	100.32914					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.91749	10.10750	101.87631		10.10750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.34347	0.00000	100.31886					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.35271	0.00000	100.32742					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.35271	0.00000	100.32742					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.62073				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.33904	0.00000	100.31475				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.25625	0.00000	100.23790				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.44576	12.91445	104.40536	12.91713			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.33579	14.04644	104.30222	14.04443			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.01630	12.90992	102.99011	12.90487			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.47185	0.00000	100.43799				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.47185	0.00000	100.43799				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.47185	0.00000	100.43799				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.49003	0.00000	100.45488				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.64368	100.00000	7.62918			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.43786	100.00000	19.39025			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.69063	100.00000	17.64731			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.92014	100.00000	10.89340			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.94200	100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.20297	100.00000	13.17064			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.44015	100.00000	11.41213			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.38818	0.00000	100.36028				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	100.39759	0.00000	100.36901					0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	175.02382	0.97000	174.81765	0.99000				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	158.20262	7.06000	158.51745	7.04500				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	158.34036	7.06000	158.65249	7.04500				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.99526	7.44500	106.11391	7.43000				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.49837	0.00000	101.47477					0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.26946	0.00000	100.24852					0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.09279	0.00000	101.07328					0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.93705	0.00000	100.92192					0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.13180	0.00000	101.11728					0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.26030	0.00000	101.24316					0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.78477	0.00000	100.76492					0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.50015	0.00000	100.48139					0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.76186	100.00000	38.66480				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	83.47089	100.00000	83.28943			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.58360	6.83000	101.66946	6.80500			0.00	0	145,000,000.00
BG22A1	On 21/07/2016	Spot Bond	102.68486	0.00000	102.66807				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.52378	0.00000	101.50610				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.55867	0.00000	101.54058				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.67498	0.00000	101.65550				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.79129	0.00000	101.77041				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	102.11673	0.00000	102.09195				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.78728	100.00000	6.77048			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.30187	0.00000	101.28440				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.37454	0.00000	101.35609				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.40568	0.00000	101.38682				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.41606	0.00000	101.39706				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.54059	0.00000	101.51993				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.70658	0.00000	101.68370				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.24800	100.00000	4.23748			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.24800	100.00000	4.23748			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.55360	0.00000	100.53605				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	100.60128	0.00000	100.58223				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.61427	0.00000	100.59481				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.17911	7.18500	106.21087	7.17000			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.65323	0.00000	100.63255				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.72233	0.00000	100.69947				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.80240	100.00000	3.79319			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.80240	100.00000	3.79319			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.88808	6.18500	106.86365	6.19000		22,446,496,800.00	210,000	2,917,000.00	
BID04	On 23/11/2017	Spot Bond	100.87580	0.00000	100.85796				0.00	0	100,000.00
BIDC26	On 02/08/2013	Spot Bond	98.38389	0.00000	98.36892				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.69130	0.00000	99.67727				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.07568	0.00000	99.06146				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.82494	0.00000	100.80935				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.24202	100.00000	7.22389			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.98960	0.00000	100.97096				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.82786	0.00000	100.81222				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.87614	0.00000	100.85959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.96385	0.00000	100.94565				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.32822	0.00000	101.30311				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.92651	0.00000	101.89028				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.57946	0.00000	100.56109				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.41145	0.00000	100.39350				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.52986	0.00000	100.51000				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.06789	0.00000	102.05198				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.38602	100.00000	10.36059			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.92299	6.76000	114.89421	6.76500			344,768,970.00	3,000	3,293,000.00
CBL08	On 02/11/2016	Spot Bond	124.70291	8.06500	124.72632	8.05000			498,811,640.00	4,000	123,000.00
CBL09	On 29/01/2017	Spot Bond	102.14917	0.00000	102.12082				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.37984	0.00000	101.35887				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	112.03621	7.76500	112.05464	7.75000			896,289,680.00	8,000	8,227,000.00
CBL12	On 06/09/2018	Spot Bond	107.31500	9.84000	107.39375	9.81500			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.94426	0.00000	101.91730				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.61760	10.09000	108.70030	10.06500			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.41183	0.00000	101.39285				0.00	0	1,500,000.00
CBL16	On 18/05/2017	Spot Bond	108.40491	8.11500	108.43391	8.10000			22,656,626,190.00	209,000	2,203,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	101.30922	0.00000	101.28263				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	103.97148	10.53000	104.05772	10.50500			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.34080	0.00000	101.32137				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.86890	0.00000	100.84226				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.23337	8.89000	128.31813	8.87500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.59140	8.69000	124.68294	8.67500			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	122.84914	8.24000	122.95142	8.22500			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.11262	0.00000	101.08375				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.92452	10.31500	104.93424	10.30000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.37187	0.00000	101.34890				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.79224	0.00000	99.75739				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.76050	0.00000	99.72038				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.94308	0.00000	100.91981				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.99772	0.00000	100.96616				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.52625	0.00000	100.50653				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.52625	0.00000	100.50653				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.52625	0.00000	100.50653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On 31/08/2013	Spot Bond	101.03899	0.00000	101.01642					0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.52990	0.00000	100.51004					0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.49338	0.00000	100.47488					0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.46413	0.00000	100.44673					0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.15285	0.00000	101.13796					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.88044	0.00000	101.84573					0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.27492	0.00000	100.25511					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.85958	0.00000	101.82526					0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.49333	0.00000	100.47484					0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.46776	0.00000	100.45022					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.96978	0.00000	101.93342					0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.02198	0.00000	101.00236					0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.97438	0.00000	100.95567					0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.15311	0.00000	101.12808					0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.53720	0.00000	100.51707					0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.51164	0.00000	100.49247					0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.51889	0.00000	100.49944					0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.73238	9.85000	102.70366		9.85500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	99.92091	9.63000	99.89452	9.63500			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.81604	7.43000	101.79383	7.43500			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.39717	0.00000	101.37137				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.67578	0.00000	100.65050				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.13114	0.00000	101.10912				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.13114	0.00000	101.10912				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.94432	0.00000	99.92563				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.28041	0.00000	101.25912				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.63736	100.00000	21.58495			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.46173	100.00000	21.40974			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.54434	0.00000	100.52394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	49.54785	100.00000	49.42379			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.56950	100.00000	55.43340			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.50417	0.00000	100.48527				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	100.80003	0.00000	100.77472				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.90206	10.11000	102.87403	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.80003	0.00000	100.77472				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.14750	0.00000	100.12880				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.20332	0.00000	101.16524				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.18172	0.00000	101.13751				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.41790	2.76000	109.39868	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	0.00000	101.04023				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.32063	3.14000	109.30030	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.03787	8.25000	101.01568	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.35694	0.00000	101.31399				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.80003	0.00000	100.77472				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.80003	0.00000	100.77472				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	108.94795	3.10000	108.92796	3.10000				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.87846	2.40000	108.86054	2.40000				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.78706	0.00000	100.75760					0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.61232	0.00000	100.58939					0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.74169	0.00000	100.71393					0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.06499	0.00000	100.04879					0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.06595	0.00000	100.04951					0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	104.03161	7.19000	103.99579	7.19500				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	100.01967	0.00000	100.06761					0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.01832	0.00000	100.06654					0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.88547	0.00000	99.86641					0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.89073	0.00000	99.87227					0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.19483	7.24000	104.15881	7.24500				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.19483	7.24000	104.15881	7.24500				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835					0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329					0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.41958	7.29000	107.38223	7.29500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226		On 20/12/2016	Spot Bond	100.55892	0.00000	100.53798			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	100.62154	0.00000	100.59826			0.00	0	0.00
CLN228		On 14/06/2013	Spot Bond	100.53861	0.00000	100.52207			0.00	0	0.00
CLN229		On 14/06/2013	Spot Bond	100.54219	0.00000	100.52555			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	99.98328	0.00000	99.96665			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	99.98328	0.00000	99.96665			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	46.81647	100.17539	46.70287		0.00	0	0.00
CLN234		On 19/04/2013	Spot Bond	99.93867	0.00000	99.91810			0.00	0	0.00
CLN235		On 19/04/2013	Spot Bond	99.93867	0.00000	99.91810			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	100.86468	0.00000	100.83733			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	101.10111	0.00000	101.08280			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	100.56742	0.00000	100.54616			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	100.90011	0.00000	100.88177			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	100.96395	0.00000	100.94431			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	101.29573	9.35000	101.27016	9.35000		0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	101.29573	9.35000	101.27016	9.35000		0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	100.89957	0.00000	100.88119			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	100.90229	0.00000	100.88386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.53348	0.00000	101.50232				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.58148	0.00000	100.56364				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.50236	0.00000	101.47183				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.37331	0.00000	100.35531				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.37331	0.00000	100.35531				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.37331	0.00000	100.35531				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.37331	0.00000	100.35531				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.37331	0.00000	100.35531				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.38353	0.00000	100.36505				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.40041	0.00000	100.38112				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.40041	0.00000	100.38112				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.40041	0.00000	100.38112				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.40041	0.00000	100.38112				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.40041	0.00000	100.38112				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.40325	0.00000	100.38382				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	108.91196	7.86000	109.01225	7.83500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	100.65819	0.00000	100.63355				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.97934	0.00000	100.96181				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.48155	0.00000	100.46487				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.48155	0.00000	100.46487				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.42897	0.00000	101.40951				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.64270	0.00000	100.61864				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.41621	0.00000	101.38730				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.75165	0.00000	100.72352				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.50963	0.00000	100.49066				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.50602	0.00000	100.48719				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.51885	0.00000	100.49940				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.96423	0.00000	100.94571				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.10411	0.00000	101.08165				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.10347	0.00000	101.08099				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.51739	0.00000	100.49800				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.70356	0.00000	100.67733				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.76857	0.00000	100.74913				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.45031	0.00000	100.43209				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	100.35425	0.00000	100.33632				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.49158	0.00000	100.47328				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.57447	0.00000	100.55308				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.57447	0.00000	100.55308				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.57447	0.00000	100.55308				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.57447	0.00000	100.55308				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.21776	0.00000	101.19730				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.89878	0.00000	100.87924				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.45741	0.00000	100.43553				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.45741	0.00000	100.43553				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.45183	0.00000	100.43022				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.30089	0.00000	100.27934				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.45183	0.00000	100.43022				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.30275	0.00000	100.28106				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.59030	0.00000	100.56831				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.30089	0.00000	100.27934				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.30089	0.00000	100.27934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	100.30275	0.00000	100.28106				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.70524	100.00000	5.69142			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	0.00000	106.86951				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.58167	0.00000	100.56000				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	0.00000	107.62975				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	0.00000	106.33159				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	107.13774	0.00000	107.13774				0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	0.00000	106.74459				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.97437	0.00000	100.95280				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	103.86724	9.38000	103.54759	9.42000			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	101.75132	9.90000	101.47399	9.94000			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.28790	0.00000	100.26728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	100.60107	0.00000	100.57869					0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.72881	0.00000	100.70784					0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	99.84408	0.00000	99.82463					0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.73598	0.00000	100.71418					0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	103.09878	8.80500	103.00629	8.80500				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.36624	0.00000	100.34690					0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.00000	2.42568	100.00000	2.38099			500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.63070	100.00000	22.58005				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.63070	100.00000	22.58005				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.18040	7.01000	36.17368	7.01000				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.25213	0.00000	101.23532					0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.25213	0.00000	101.23532					0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.63711	0.00000	164.38709					0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	6.12410				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	6.12410				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00057			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	99.94471	6.73000	99.92624	6.73500			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.59574	7.44500	132.70431	7.43000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.20262	7.06000	158.51745	7.04500			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.34036	7.06000	158.65249	7.04500			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.44345	0.00000	82.42431				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.29334	0.00000	82.27403				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.12123	0.00000	100.03126				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.12123	0.00000	100.03126				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.56618	0.00000	100.54497				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.52538	0.00000	100.50569				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.53344	0.00000	100.51345				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.12078	0.00000	100.10063				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.53127	0.00000	100.51149				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.84407	0.00000	99.82462				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.47785	0.00000	100.46007				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.94455	7.79000	108.91150	7.79500			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.67936	5.95000	104.66216	5.95500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	108.44069	7.75500	108.48269	7.74000			0.00	0	250,000.00
COJ05	On 05/06/2023	Spot Bond	127.92616	8.67000	127.89633	8.67000			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.38516	7.19000	112.35083	7.19500			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.39931	8.22000	115.37405	8.22000			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.07971	8.69000	102.78825	8.73000			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.54034	9.79000	103.63272	9.77500			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.86084	0.00000	100.84213				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.88007	0.00000	100.86096				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.84137	0.00000	100.82262				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.31829	0.00000	101.29993				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.09752	0.00000	101.08308				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.72507	0.00000	100.71057				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.57004	0.00000	100.55542				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.41739	0.00000	100.40248				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.26139	0.00000	101.24497				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.62235	6.71500	101.66453	6.70000			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.22982	0.00000	101.21535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 02/07/2014	Spot Bond	100.34220	0.00000	100.31565				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.35957	0.00000	100.33168				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.31878	0.00000	100.29419				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.74735	6.19000	102.72849	6.19500			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.63142	5.99000	130.59376	5.99500		8,526,214,940,466.42		65,269,251	32,531,382.00
DV22	On 07/02/2020	Spot Bond	115.66496	6.86000	115.70175	6.85000		61,802,911,081.92		534,327	47,187,327.00
DV23	On 27/02/2023	Spot Bond	119.52181	7.37000	119.18894	7.41000		2,375,862,308,097.65		19,878,065	125,637,065.00
E170	On 01/08/2020	Spot Bond	143.10810	6.47000	143.15459	6.46000		1,073,310,750,000.00		7,500,000	24,700,000.00
EDC01	On 04/04/2016	Spot Bond	105.49559	0.00000	105.46769				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	101.12005	0.00000	101.09573				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.21447	0.00000	101.18810				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.27732	0.00000	101.24958				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.34009	0.00000	101.31098				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.99502	0.30000	129.98311	-0.30000			0.00	0	20,650,000.00
EL28	On 02/05/2028	Spot Bond	121.77854	1.46500	121.07513	1.51000			0.00	0	15,430,000.00
EL29	On 19/11/2029	Spot Bond	108.50743	1.53500	107.80274	1.58000		651,044,580,000.00		6,000,000	213,000,000.00
EMM01	On 28/07/2020	Spot Bond	115.76528	8.07000	115.73998	8.07000			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.54921	8.03000	116.52428	8.03000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	112.94038	8.84000	113.02390	8.82500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.99600	0.00000	100.97791				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.08119	0.00000	101.06424				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.82627	0.00000	100.81177				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.75784	100.00000	35.67121			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.62317	100.00000	58.47637			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	100.24374	100.00000	99.97642			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	95.14133	100.00000	94.90046		200,000,000,000.00	2,000,000	2,000,000.00	
EQ190U	On 12/06/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.67105	3.00000	127.64781	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.07167	10.15000	109.03181	10.15500			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.42604	0.00000	106.40303				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.72987	0.00000	101.70851				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.14599	0.00000	100.12483				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	100.98186	8.45000	101.05959	8.42500			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.18476	0.00000	101.16367				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.08390	0.00000	101.06459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	101.05741	0.00000	101.03849				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.20803	0.00000	101.18653				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.17311	0.00000	101.15211				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.95962	0.00000	100.94252				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.99849	0.00000	100.98070				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.02960	0.00000	101.01126				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.96429	0.00000	100.94711				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.97247	0.00000	100.95507				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.01881	0.00000	101.00059				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.67585	5.61000	105.64857	5.61500			63,405,510,000.00	600,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	112.82086	6.21000	112.91652	6.18500			348,798,211,805.46	3,091,611	171,226,611.00
ES23	On 25/01/2023	Spot Bond	123.95717	6.90500	123.61461	6.94500			27,502,253,350.73	221,869	38,181,869.00
ES26	On 02/04/2026	Spot Bond	102.12728	7.62500	102.23018	7.61000			287,421,808,340.72	2,814,349	50,760,349.00
ES33	On 15/09/2033	Spot Bond	91.65379	8.43000	91.76839	8.41500			10,115,516,079,568.50	110,366,588	740,188,588.00
FIFB01	On 24/08/2015	Spot Bond	100.92332	0.00000	100.90451				373,416,298,259.80	3,700,000	1,850,000.00
FIFC03	On 09/10/2013	Spot Bond	100.27996	0.00000	100.26422				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.49138	0.00000	100.47649				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.29013	100.00000	12.25936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000	11.95994	100.00000	11.92999			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.12457	0.00000	101.10556				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.16544	0.00000	101.14574				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.29617	0.00000	101.27427				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.36967	0.00000	101.34653				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	104.45110	6.24000	104.42681	6.24500		564,558,195,500.00	5,405,000	16,596,000.00	
FRB05	On 21/12/2018	Spot Bond	105.25673	7.93000	105.34880	7.90500		543,124,726,800.00	5,160,000	2,580,000.00	
FRB08	On 10/06/2016	Spot Bond	100.57984	0.00000	100.56354				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.57979	0.00000	100.56348				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.57476	0.00000	101.55534				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.14342	0.00000	102.12162				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.52244	9.73000	113.60677	9.70500			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.79409	0.00000	98.77103				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	65.26019	100.00000	65.10767			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.92767	0.00000	101.84364				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.57518	1.05500	131.40310	1.07000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	284.87162	1.10000	284.35063	1.12000			0.00	0	9,440,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	152.98552	2.01500	152.10718	2.06000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	204.40042	2.10000	204.36828	2.10000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.80364	6.40000	116.77153	6.40500			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.70951	100.00000	26.65073			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.70951	100.00000	26.65073			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.25179	8.16300	54.23745	8.16300			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.18520	9.50700	34.17635	5.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.95206	9.74000	32.94328	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.20824	100.00000	84.01858			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.61349	0.00000	103.58597				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.50842	0.00000	101.48854				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.47529	0.00000	101.44531				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.90444	0.00000	100.87062				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.56281	0.00000	100.54173				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.43196	0.00000	101.40286				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.43196	0.00000	101.40286				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.08370	0.00000	101.05808				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.40623	0.00000	101.37765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	100.63907	0.00000	100.61514					0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.87640	0.00000	100.85814					0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.83711	0.00000	100.81063					0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.54438	0.00000	100.52398					0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.60413	0.00000	100.58151					0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.69284	0.00000	100.66700					0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	7.47000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	7.47000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.82418	0.00000	100.79811					0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.59246	0.00000	100.57039					0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.72857	0.00000	100.70140					0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.78917	0.00000	100.75972					0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.56153	0.00000	100.54062					0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.32695	0.00000	105.29998					0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.87371	0.00000	100.84107					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.58167	0.00000	100.56000					0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000	6.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126		On 20/09/2017	Spot Bond	100.68998	0.00000	100.66425			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.82616	0.00000	100.79531			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.62263	0.00000	100.59942			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.66564	0.00000	100.64082			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.78418	0.00000	100.75492			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.72643	0.00000	100.69933			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.81905	0.00000	100.78848			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.87016	0.00000	100.83766			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.78204	0.00000	100.75286			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.75710	0.00000	100.72886			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.67638	0.00000	100.65117			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.66349	0.00000	100.63876			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.83752	0.00000	100.80625			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.82687	0.00000	100.79599			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.79771	0.00000	100.76794			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.83894	0.00000	100.80762			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.70856	0.00000	100.68214			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.34931	100.09221	11.32179		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	100.52189	0.00000	100.50247				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.87938	0.00000	100.84653				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.62549	0.00000	100.60218				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.70713	0.00000	100.68077				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.29546	0.00000	101.26903				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.67352	0.00000	100.64841				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.57951	0.00000	100.55793				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.58670	0.00000	100.56485				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.52982	0.00000	100.51010				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.54928	0.00000	100.52883				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.73927	0.00000	100.71170				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.21700	0.00000	100.20147				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.59430	0.00000	100.57758				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.21700	0.00000	100.20147				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.57783	0.00000	100.56111				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.53848	0.00000	100.51843				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	101.24161	13.22500	101.20376	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.50385	0.00000	100.48510				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.20951	0.00000	100.19451				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.20951	0.00000	100.19451				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.50458	0.00000	100.48579				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.77718	0.00000	100.74810				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.00000	0.93435	100.00000	0.93133		500,000,000,000.00	5,000,000	5,000,000.00	
FRC17	On 03/06/2014	Spot Bond	103.79219	0.00000	103.76323				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.78176	0.00000	101.76075				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.59164	0.00000	100.56947				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.58805	0.00000	100.56603				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.74103	0.00000	101.71954				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.89760	0.00000	98.87718				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.01779	0.00000	100.06615				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.49703	0.00000	100.47840				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.55988	0.00000	101.53959				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	119.42905	2.29500	119.27065	2.31000			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.59967	0.00000	100.57721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	100.60622	0.00000	100.58352					0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.61453	2.27500	119.45594	2.29000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.53659	0.21000	116.39044	0.29000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.42905	2.29500	119.27065	2.31000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	121.05466	1.19000	120.68959	1.27000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.71884	1.26000	122.36776	1.34000				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.77726	0.00000	101.75413					0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.67168	100.00000	18.62645				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.06329	0.00000	101.02967					0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.92495	0.00000	100.89570					0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.67889	4.73000	109.65385				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.94216	0.00000	100.91236					0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.51515	0.00000	100.49584					0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.59534	0.00000	100.57304					0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.79483	0.00000	100.76507					0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.70293	0.00000	100.67662					0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.67534	0.00000	100.65005					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond	100.57580	0.00000	100.55424				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.85607	0.00000	100.82899				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.57507	0.00000	100.55353				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.67191	0.00000	98.64429				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.08960	0.00000	103.06247				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.48611	0.00000	101.45592				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.67910	0.00000	100.65924				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04508	10.14000	102.01493	10.14500			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.45338	0.00000	100.43086				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.03896	6.95000	103.01754	6.95500			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.60883	0.00000	99.57717				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.20704	0.00000	101.18952				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.41069	0.00000	101.39027				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.66076	0.00000	101.63676				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.81771	0.00000	101.79147				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.21207	3.33000	135.98614	3.41000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.16883	0.00000	101.14989				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	101.93126	0.00000	101.91596				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	100.81414	0.00000	100.79777					201,628,277,022.00	2,000,000	1,000,000.00
FRJ16	On 21/01/2016	Spot Bond	102.32254	0.00000	104.00742					204,645,076,634.00	2,000,000	3,100,000.00
FRJ17	On 04/04/2017	Spot Bond	101.64371	0.00000	101.62627					203,287,412,704.00	2,000,000	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond	102.83249	0.00000	102.81485					0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.10817	0.00000	100.09012					0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	272.83679	1.61000	272.33816	1.63000				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	284.62955	1.11000	284.10901	1.13000				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	267.83575	1.83000	267.34644	1.85000				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	127.80981	1.42500	127.64195	1.44000				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.45327	0.00000	101.43436					0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	127.85333	1.02500	127.68617	1.04000				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	99.94359	0.00000	99.92469					0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.15170	0.00000	100.13247					0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.51732	0.00000	101.49538					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.34194	0.00000	101.32207					0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.46280	0.00000	100.44403					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	99.94068	2.31000	99.92436	2.31000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	100.75263	0.00000	100.73721				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89295	100.00000	0.89071			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.59088	104.97509	12.55903			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.60376	0.00000	100.58939				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.55320	0.00000	100.53881				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.16208	0.00000	101.14355				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.68000	101.07593	16.63920			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.68546	100.44759	8.66433			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.53946	0.00000	100.52350				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.09205	100.76967	15.05523			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	99.95461	0.00000	99.93949				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.26436	0.00000	101.24509				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.16987	0.00000	100.07226				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.14539	0.00000	101.13159				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.85167	1.93000	110.83475	1.93000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.31992	0.00000	101.29509				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.51521	0.00000	100.49985				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.16671	0.00000	100.15280				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	104.73801	5.67500	104.71538	5.68000				413,924,615,520.00	3,952,000	2,126,000.00
FRX15	On 14/03/2015	Spot Bond	105.98277	5.83000	105.95697	5.83500				33,656,804,132,332.80	317,568,640	47,050,928.00
FRX16	On 15/09/2016	Spot Bond	105.43001	6.43000	105.39631	6.43500				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	107.25427	6.76500	107.29359	6.75000				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	115.27776	6.85000	115.37054	6.82500				610,972,128,000.00	5,300,000	2,650,000.00
FRX19	On 15/11/2019	Spot Bond	111.60854	7.47000	111.63970	7.46000				246,543,264,860.00	2,209,000	3,111,000.00
FRX24	On 10/12/2024	Spot Bond	121.55343	8.33000	121.65009	8.31500				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	106.02457	8.97500	106.18165	8.95500				0.00	0	17,000,000.00
FRX45	On 14/04/2045	Spot Bond	86.46915	9.34000	86.62617	9.32000				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.21720	0.00000	101.18779					0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.22283	0.00000	100.20507					0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.11248	0.00000	100.02390					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.92854	7.76500	105.95894	7.75000				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	101.21225	0.00000	101.19765					0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.68028	0.00000	100.66580					0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.55596	0.00000	99.54163					0.00	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	99.07512	0.00000	99.06067				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.85720	0.00000	99.84291				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99932	100.00000	99.99925			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.98564	66.66989	99.98564	66.66988			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.98572	0.00000	99.97144				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.77109	0.00000	99.75678				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.68533	0.00000	99.67103				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99891	100.00000	99.99884			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99850	100.00000	99.99844			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.09624	0.00000	100.01020				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.12518	0.00000	100.03458				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.36855	0.00000	101.35129				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.40174	0.00000	101.38405				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.46588	0.00000	101.44739				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.54147	100.00000	2.53491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	101.54550	0.00000	101.52600				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.65607	0.00000	101.63516				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	100.71839	0.00000	100.69973				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.84181	0.00000	101.82446				0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond	100.01697	0.00000	99.99997				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.58386	0.00000	100.56535				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.43360	0.00000	100.41705				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.65769	0.00000	100.63919				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.43192	0.00000	100.41208				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.96637	0.00000	99.94951				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.62117	0.00000	100.60267				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.41886	0.00000	101.40423				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 19/05/2013	Spot Bond	99.95645	0.00000	99.94181				0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	99.95645	0.00000	99.94181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00103	100.00000	50.00102				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	87.70337	100.00000	87.51272				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	99.94878	0.00000	99.93157					0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	99.94708	0.00000	99.92934					0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.47325	6.79233	109.44172	6.79725				0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	99.95451	0.00000	99.93922					0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	99.94676	0.00000	99.92888					0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.94424	0.00000	99.92555					0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.14617	117.06290	7.15108				0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	99.95200	0.00000	99.93587					0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	99.94313	0.00000	99.92404					0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.94059	0.00000	99.92069					0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.59784	114.94363	7.60275				0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	99.94310	0.00000	99.92401					0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	99.93829	0.00000	99.91759					0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	99.93612	0.00000	99.91475					0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	99.93222	0.00000	99.90951					0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	99.91617	0.00000	99.88811					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	100.00000	27.78153	100.00000	25.52155				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	100.00000	17.13462	100.00000	14.80722			12,000,000,000,000.00	120,000,000	80,000,000.00	
HWAY20	On 31/07/2020	Spot Bond	119.24569	6.72000	119.28692	6.71000			574,883,471,490.00	4,821,000	36,224,000.00	
HWAY23	On 07/12/2023	Spot Bond	290.26041	0.88000	289.72940	0.90000				0.00	0	78,150,000.00
HWAY24	On 07/12/2024	Spot Bond	290.75636	0.86000	290.22442	0.88000				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.68357	8.45500	109.81458	8.44000			329,050,710.00	3,000	24,037,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.02369	8.43500	110.15800	8.42000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	116.59251	0.90000	115.96391	0.95000			172,988,773,457.04	1,483,704	294,194,568.00	
I2038	On 31/01/2038	Spot Bond	112.56864	1.83000	112.55173	1.83000			110,826,415,158.72	984,523	149,025,000.00	
I2050	On 31/12/2050	Spot Bond	117.31561	2.01500	117.29739	2.01500			311,676,839,080.18	2,656,738	166,177,246.00	
IBC01	On 16/03/2015	Spot Bond	93.65000	0.00000	93.85000					0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	108.15480	6.29000	108.12732	6.29500				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.21944	0.00000	102.20149					0.00	0	100,000.00
IBL14	On 28/06/2015	Spot Bond	100.91891	0.00000	100.90031					0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.34479	0.00000	100.32642					0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.61406	0.00000	100.59680					0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.24680	0.00000	101.23094					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	102.49750	6.74500	102.47459	6.75000		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	107.89656	6.79000	107.86338	6.79500		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	112.60304	7.11500	112.64739	7.10000		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	101.60777	6.67500	101.58455	6.68000		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	99.90282	0.00000	99.88637			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.96713	0.00000	100.94985			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	107.34325	3.18000	107.21067	3.26000		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	106.19406	6.61000	106.15974	6.61500		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	101.18751	0.00000	101.17017			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	101.26502	0.00000	101.24657			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	126.24682	0.03000	125.86757	0.11000		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	131.88596	1.02500	131.71353	1.04000		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	100.24228	0.00000	100.22477			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	100.25352	0.00000	100.23520			0.00	0	100,000.00
IBL39		On 02/04/2018	Spot Bond	107.25627	7.08500	107.30038	7.07000		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.75893	0.00000	100.74145			0.00	0	100,000.00
IBL42		On 15/06/2017	Spot Bond	101.85128	0.00000	101.83336			0.00	0	200,000.00
IBL43		On 15/11/2015	Spot Bond	101.01818	0.00000	101.00096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	105.46116	7.36000	105.55685	7.33500				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.16473	7.76000	99.19486	7.75000				1,884,129,870.00	19,000	157,000.00
IBL48	On 19/03/2016	Spot Bond	100.54022	0.00000	100.52313					0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.47293	7.04500	101.51615	7.03000				0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	102.53866	100.00000	102.27506				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00168	100.00000	0.00167				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.95930	5.00000	99.94575	5.00000				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.95930	5.00000	99.94575	5.00000				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.02843	5.00000	101.01465	5.00000				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.95930	5.00000	99.94575	5.00000				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.35578	4.00000	100.34498	4.00000				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.32661	0.00000	101.30324					0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.25883	0.00000	101.23602					0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.32869	0.00000	100.30513					0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.37760	8.29000	111.33912	8.29500				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.28261	0.00000	100.26226					0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.28261	0.00000	100.26226					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	101.18481	0.00000	101.16371				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.90072	100.00000	7.88158			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.45704	0.00000	102.42658				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.03304	0.00000	102.00283				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.82194	0.00000	101.79185				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.81999	8.29000	101.78876	8.29500			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.73473	0.00000	100.71910				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.92541	0.00000	100.90993				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.54286	0.00000	100.52770				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.82076	7.96000	103.79783	7.96500			0.00	0	12,000,000.00
IN09	On 01/02/2016	Spot Bond	100.52191	0.00000	100.49685				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.92882	5.20000	99.91459	5.20000		99,928,817,828.00	1,000,000	1,000,000.00	
IND317	On 23/04/2013	Spot Bond	99.82933	5.20000	99.81514	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.73005	5.20000	99.71588	5.20000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.63096	5.20000	99.61682	5.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND320	On 14/05/2013	Spot Bond	99.52311	5.30000	99.50873	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.42253	5.30000	99.40818	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.32216	5.30000	99.30784	5.30000		993,221,602,710.00	10,000,000	10,000,000.00	
IND323	On 04/06/2013	Spot Bond	99.22199	5.30000	99.20770	5.30000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.11381	5.35000	99.09942	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	99.01312	5.35000	98.99876	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.81236	5.35000	98.79805	5.35000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.14656	0.00000	101.13055				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	95.31773	100.00000	95.00000			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.14084	0.00000	101.12013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	100.32209	0.00000	100.29890					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.67375	9.91445	103.64184	9.91713				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.03781	9.91445	102.00640	9.91713				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.53009	0.00000	100.50861					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.95024	0.00000	100.92358					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.51894	0.00000	100.49792					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.22746	6.50000	100.20995				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98464	68.52387	99.98464	68.52387				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.57447	0.00000	100.55308					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.23945	0.00000	100.22230					0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	89.89804	100.25042	89.68250				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.68667	0.00000	100.67175					0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.68667	0.00000	100.67175					0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.59430	100.00000	23.53522				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.10035	100.00000	15.06254				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.53065	0.00000	100.51584					0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.41923	0.00000	100.40471					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	100.20763	0.00000	100.19277				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.20763	0.00000	100.19277				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.29013	0.00000	101.27564				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.84070	0.00000	100.82538				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.84070	0.00000	100.82538				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.84239	0.00000	100.82706				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.84409	0.00000	100.82873				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97720	0.00000	99.97720				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.67384	0.00000	100.65950				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.67777	0.00000	100.66304				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.71400	0.00000	100.69845				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.58025	0.00000	100.56566				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.59049	0.00000	100.57563				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.59476	0.00000	100.57981				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.57935	0.00000	100.56169				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.41923	0.00000	100.40471				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.41233	0.00000	100.39760				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.40471	0.00000	100.39020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond	100.00000	49.33385	100.00000	49.17813				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	100.00000	82.90224	100.00000	82.71924				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.24548	0.00000	101.22867					0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.26510	0.00000	101.24829					0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.26510	0.00000	101.24829					0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.99997	0.00000	99.98211					0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	63.95913	100.00000	63.80419				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.33977	0.00000	100.31543					0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.34987	0.00000	102.31796					0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.89569	0.00000	100.87448					0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.01697	0.00000	100.00010					0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.01733	0.00000	100.00006					0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.01760	0.00000	100.00006					0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.18514	7.30000	105.14695	7.30500				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.82560	6.41000	102.80333	6.41500				514,128,000.00	5,000	66,000.00
IPL5	On 28/09/2015	Spot Bond	100.93088	0.00000	100.91159					0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.51769	7.36500	109.55534	7.35000				876,141,520.00	8,000	12,880,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	100.20036	0.00000	100.18192				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.11735	0.00000	101.09412				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.54056	0.00000	100.51867				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.40165	7.47000	109.36929	7.47500			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.57711	0.00000	100.55549				0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	100.88761	0.00000	100.86571				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	121.11035	2.11500	120.95006	2.13000			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	132.30103	3.19500	131.55445	3.24000			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.71887	0.00000	100.70324				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.29296	0.00000	100.27181				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	100.03404	0.00000	100.07898				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	102.02602	0.00000	102.00449				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.73417	0.00000	100.71296				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	100.41630	0.00000	100.39525				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	99.98452	0.00000	99.96905				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	94.64147	2.90000	94.13878	2.95000			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	97.25061	2.90000	96.92957	2.95000			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.79901	0.00000	100.77656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.86351	0.00000	100.84805					0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.54286	0.00000	100.52770					0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.02654	10.43000	119.09706	10.40500				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.81743	0.00000	101.79276					0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	132.30103	3.19500	131.55445	3.24000				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	99.95728	50.01074	99.95728	50.01073				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.90037	5.20000	99.88616	5.20000				0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.80094	5.20000	99.78676	5.20000				0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.70171	5.20000	99.68755	5.20000				0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.60268	5.20000	99.58855	5.20000				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.49435	5.30000	99.47998	5.30000				0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.39383	5.30000	99.37949	5.30000				0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.29352	5.30000	99.27921	5.30000			496,467,599,030.00	5,000,000	5,000,000.00	
IVA323	On 06/06/2013	Spot Bond	99.19341	5.30000	99.17912	5.30000				0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.08502	5.35000	99.07064	5.35000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 20/06/2013	Spot Bond	98.98439	5.35000	98.97003	5.35000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.88397	5.35000	98.86964	5.35000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.78374	5.35000	100.00000	91.25000		34,179,174,763,486.00	346,000,000	264,000,000.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644	0.00	0	0.00	0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938	0.00	0	0.00	0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443	0.00	0	0.00	0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143	0.00	0	0.00	0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022	0.00	0	0.00	0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066	0.00	0	0.00	0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257	0.00	0	0.00	0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581	0.00	0	0.00	0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024	0.00	0	0.00	0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.21083	0.00000	100.19144	0.00	0	0.00	0.00	0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.22310	0.00000	101.20341	0.00	0	0.00	0.00	0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.40319	0.00000	101.38469	0.00	0	0.00	0.00	0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.43211	0.00000	101.41347	0.00	0	0.00	0.00	0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.33602	0.00000	101.31863	0.00	0	0.00	0.00	0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.20739	0.00000	100.18989	0.00	0	0.00	0.00	0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.57089	0.00000	100.55280	0.00	0	0.00	0.00	0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.51399	0.00000	100.49785	0.00	0	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	101.14652	0.00000	101.13051				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.92889	0.00000	100.91408				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.19153	0.00000	101.17650				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.12278	100.00000	97.87373			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.66112	100.00000	59.51173			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	61.97005	100.00000	61.81660			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.62930	100.00000	58.48571			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.44319	0.00000	101.42383				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.86003	100.00000	9.83534			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.42970	100.00000	30.35435			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	100.00000	16.11680	100.00000	100.00000		61,350,000,000,000.00	613,500,000	450,000,000.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.83534	100.00000	9.81071		9,400,000,000,000.00	94,000,000	0.00	
JDG04	On 15/04/2018	Spot Bond	100.00000	9.86239	100.00000	100.00000		60,000,000,000,000.00	600,000,000	35,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	101.45844	100.00000	101.19145			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	101.13100	100.00000	100.86487			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.96390	0.00000	100.94275				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.70213	0.00000	101.67851				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	152.77794	7.44000	152.92741	7.42500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	100.07252	0.00000	100.05568					0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.02962	0.00000	101.01233					0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	102.04441	7.46500	102.07871	7.45000				42,756,607,790.00	419,000	4,105,000.00
LGL03	On 03/04/2018	Spot Bond	100.77683	7.51500	100.81798	7.50000				0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.94249	0.00000	100.91446					0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.97799	10.54000	103.93726	10.54500				0.00	0	9,000,000.00
LHL03	On 13/12/2016	Spot Bond	101.03395	0.00000	101.00320					0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.10033	0.00000	101.08433					0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00752	0.00000	100.05802					0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.98560	50.00365	99.98560	50.00364				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.90022	0.00000	99.88597					0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.73133	0.00000	98.71658					0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.61875	0.00000	99.60463					0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.20767	0.00000	99.19352					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ033	On 25/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		35,000,000,000,000.00	350,000,000	350,000,000.00	
MBC19	On 08/05/2013	Spot Bond	99.69170	0.00000	99.67769			0.00	0	0.00	
MBC20	On 20/06/2013	Spot Bond	99.07822	0.00000	99.06404			0.00	0	0.00	
MBF018	On 15/04/2013	Spot Bond	100.00000	68.91034	100.00000	0.00000		0.00	0	100,000.00	
MBF019	On 15/04/2014	Spot Bond	100.01780	0.00000	100.00000			0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	100.81339	0.00000	100.79742			0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	101.22099	0.00000	101.20494			0.00	0	0.00	
MBF027	On 07/10/2014	Spot Bond	100.13664	0.00000	100.11930			0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	100.00000	0.00000	99.98389			0.00	0	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	100.58541	0.00000	100.56888			0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	100.24506	0.00000	100.22751			0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	100.62582	0.00000	100.61046			0.00	0	0.00	
MBF032	On 27/03/2014	Spot Bond	100.29290	0.00000	100.27728			0.00	0	0.00	
MBF033	On 28/03/2016	Spot Bond	100.32008	0.00000	100.30301			0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.49780	0.00000	101.47805			0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.25392	100.00000	66.08985		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	63.06597	100.00000	62.90805		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.12919	100.00000	54.99417		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.93172	100.00000	35.84467				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.93875	100.00000	30.86128				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.12692	100.00000	9.10481				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.28251	100.00000	22.22853				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.41013	7.28000	108.51495	7.25500				216,820,260.00	2,000	80,000.00
MCB3M	On 13/12/2014	Spot Bond	100.67174	0.00000	100.65174					0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.57056	0.00000	100.55357					0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.62114	0.00000	100.60264					0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.18645	0.00000	100.16948					0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.18788	0.00000	100.17077					0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.19496	0.00000	100.17721					0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.82086	0.00000	101.80211					0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.91295	0.00000	101.89323					0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.25310	8.59000	100.23006	8.59000				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.57960	9.34000	102.55374	9.34000				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.76268	10.01000	102.73496	10.01000				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.96848	6.12000	107.94253	6.12500				0.00	0	11,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.45675	0.00000	100.43962				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.47502	0.00000	100.45721				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.38308	8.11000	111.41172	8.10000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26622	6.44000	105.23675	6.44500		36,948,443,220.00		351,000	25,473,000.00
MIIL01	On 31/05/2015	Spot Bond	100.86684	0.00000	100.84798				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	107.68811	7.52500	107.72009	7.51000			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.82850	0.00000	100.81046			504,142,505,435.00		5,000,000	2,500,000.00
MQB02	On 31/05/2017	Spot Bond	107.60450	7.22500	107.63770	7.21000		430,418,000.00		4,000	6,149,000.00
MTN02	On 13/07/2014	Spot Bond	107.32673	6.18000	107.30256	6.18500		44,111,286,030.00		411,000	1,023,000.00
MTN03	On 13/07/2015	Spot Bond	108.28850	6.49000	108.25870	6.49500			0.00	0	9,800,000.00
MTN04	On 13/07/2017	Spot Bond	113.24645	7.17000	113.28207	7.15500		23,442,015,150.00		207,000	2,682,000.00
MTN05	On 28/10/2013	Spot Bond	104.54108	6.05500	104.52133	6.06000			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.85967	0.00000	99.84563				0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.02749	0.00000	99.01339				0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.81524	0.00000	98.80114				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.80618	100.00000	6.78913			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18031	100.00000	0.17986			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.12613	100.00000	7.10829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On 14/08/2020	Spot Bond	100.00000	7.21339	100.00000	7.19533				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.63143	100.89771	6.61470				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.71888	100.61875	6.70196				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.96490	0.00000	100.94884					0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.97320	0.00000	100.95701					0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.98316	0.00000	100.96680					0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	101.00809	0.00000	100.99131					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	101.02480	0.00000	101.00775					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	101.04306	0.00000	101.02571					0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.05966	0.00000	101.04204					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.06784	0.00000	101.05008					0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.16775	0.00000	101.14833					0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.28407	0.00000	101.26272					0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18031	100.00000	0.17986				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18031	100.00000	0.17986				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	108.21932	7.54000	107.91951	7.58000				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	100.39500	0.00000	101.89460					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	101.78649	0.00000	101.77050				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	101.09209	0.00000	101.07532				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.45342	0.00000	101.43585				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	101.34899	0.00000	101.33245				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.84152	0.00000	100.82362				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.84047	6.49000	109.80977	6.49500		44,705,071,290.00		407,000	8,157,000.00
NBK2B	On 15/09/2015	Spot Bond	101.08468	0.00000	101.06466				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	120.47244	7.53000	120.58842	7.50500		24,817,322,640.00		206,000	3,978,000.00
NBK4	On 28/10/2024	Spot Bond	34.68404	9.61500	34.73011	9.60000			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	99.95483	0.00000	99.93965				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	105.74226	6.54000	105.71394	6.54500			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	99.94625	0.00000	99.92824				0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	99.94285	0.00000	99.92376				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.17772	6.53500	102.15532	6.54000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.87424	0.00000	100.85837				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.47394	6.74000	107.44090	6.74500		1,289,687,280.00		12,000	5,124,000.00
NBK9B	On 23/03/2016	Spot Bond	100.38738	0.00000	100.36957				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.97026	0.00000	100.95046					0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.38765	0.00000	100.36701					0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.15677	0.00000	100.13692					0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.01855	0.00000	99.99999					0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.87262	0.00000	100.85319					0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.29723	0.00000	82.27875					0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.77352	0.00000	100.75519					0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	99.84027	0.00000	99.82212					0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.82449	0.00000	99.80460					0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.43467	0.00000	101.41577					0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.01940	0.00000	100.00012					0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.27426	0.00000	78.25515					0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.79669	0.00000	100.77934					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	100.51433	0.00000	100.49638				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.50646	0.00000	100.48879				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.22123	0.00000	100.20418				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.14571	0.00000	101.12634				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.48978	0.00000	100.47155				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.46086	0.00000	100.44372				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.13242	0.00000	100.11319				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.45161	0.00000	100.43467				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.22977	0.00000	100.21332				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.19678	0.00000	100.18036				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.04923	7.24000	108.01691	7.24500			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.23317	6.11000	102.21434	6.11500			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.73727	6.21000	103.71574	6.21500		20,747,454,000.00	200,000	3,262,000.00	
NED9	On 06/07/2017	Spot Bond	100.12302	0.00000	100.10738				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.43589	10.61500	124.46979	10.60000			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.52777	0.00000	111.50347				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	101.01214	0.00000	100.98820				0.00	0	100,000.00
NILB10	On 08/12/2016	Spot Bond	161.37052	1.12000	161.23878	1.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	114.34783	7.16000	114.38585	7.15000			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.11716	0.00000	99.10194			297,351,472,788.00	3,000,000	3,000,000.00	
NPL03	On 12/12/2013	Spot Bond	100.56357	0.00000	100.54726			0.00	0	0.00	
NPL04	On 13/06/2013	Spot Bond	99.16548	0.00000	99.15109			0.00	0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	115.86965	7.79000	115.90345	7.78000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.92091	0.00000	100.90321			0.00	0	0.00	
NQ1A12	On 22/05/2014	Spot Bond	101.42627	0.00000	101.41050			0.00	0	0.00	
NQ1A14	On 22/05/2013	Spot Bond	100.81852	0.00000	100.80277			0.00	0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	100.87193	0.00000	100.85517			0.00	0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	118.56765	7.99000	118.61248	7.98000			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.93545	0.00000	100.91747			0.00	0	0.00	
NQ1B13	On 22/05/2013	Spot Bond	100.87051	0.00000	100.85377			0.00	0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	100.89936	0.00000	100.88207			0.00	0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	115.74198	8.19000	115.77374	8.18000			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.99316	0.00000	100.97409			0.00	0	0.00	
NQ1C13	On 22/05/2013	Spot Bond	100.93980	0.00000	100.92174			0.00	0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	100.94987	0.00000	100.93162			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.94990	0.00000	100.93165				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.00272	0.00000	100.98324				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.07973	0.00000	101.05901				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.17343	0.00000	101.15092				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.20907	0.00000	101.18588				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.12125	0.00000	101.09974				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.13686	3.25500	134.05547	3.33500			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.66409	5.74000	110.64160	5.74500		43,100,896,452.75		389,475	24,589,475.00
NRA018	On 30/11/2018	Spot Bond	128.55001	7.02000	128.65706	6.99500			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	139.23306	7.30000	139.20549	7.30000			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	178.03074	1.01500	177.71380	1.03500			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	140.78354	8.12000	140.91825	8.10500		422,350,620,000.00		3,000,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.97236	0.00000	99.95845				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.96521	0.00000	99.94784				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.96621	0.00000	99.94933				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.81294	0.00000	101.79410				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.32589	0.00000	101.30786				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.85127	0.00000	101.19853				0.00	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	100.28129	0.00000	101.82862					0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.46355	0.00000	100.44476					0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.99580	100.00000	15.95619				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.04022	100.00000	16.00050				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.06686	100.00000	16.02707				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.70637	100.00000	16.66500				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.41695	100.00000	17.37381				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.85800	100.00000	21.80386				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.71900	6.09500	110.68869	6.10000			209,457,982,762.00	1,891,798	10,057,798.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.63492	100.00000	6.61830				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	99.14000	0.00000	99.19000					0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.44110	100.00000	28.37144				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.58057	100.00000	9.55736				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.59153	0.00000	100.57404					0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.86156	0.00000	99.84428					0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.73420	0.00000	100.71891					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	78.49726	100.00000	78.33803				0.00	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	100.78012	0.00000	100.76567				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.33445	0.00000	100.31662				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.26878	0.00000	101.25257				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.52278	0.00000	100.50636				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.49715	0.00000	100.48137				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.52316	0.00000	100.50656				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.86190	0.00000	100.84619				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.57519	0.00000	100.55695				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.54425	0.00000	100.52715				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.56648	0.00000	100.54852				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.56567	0.00000	100.54774				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.60809	0.00000	100.58882				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.56997	0.00000	100.55206				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.64434	0.00000	100.62393				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.64443	0.00000	100.62402				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.59995	0.00000	100.58109				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.71344	0.00000	100.69085				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.33762	0.00000	100.32068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	100.34853	0.00000	100.33104					0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.35344	0.00000	100.33570					0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.36435	0.00000	100.34607					0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.41123	0.00000	100.39058					0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.42213	0.00000	100.40093					0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.05898	0.00000	101.04107					0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.19941	5.29000	112.17624	5.29500				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.51791	5.58000	92.49770	5.58500				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	42.51337	6.86000	42.58375	6.84500				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	119.53326	5.29000	119.50381	5.29500			690,065,546,557,178.00	773,000,306	7,096,268,790.00	
R158	On 15/09/2015	Spot Bond	119.53326	5.29000	119.50381	5.29500				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.36983	5.19000	88.34712	5.19500				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.49401	5.29000	126.45827	5.29500				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.15175	5.12000	84.12618	5.12500				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.51011	4.91000	103.49487	4.91500				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	133.40070	7.04000	133.53220	7.02500			918,343,473,392,502.00	884,097,860	2,979,392,117.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	40.16327	6.78000	40.23572	6.76500			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	38.00201	6.70000	38.07619	6.68500			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	297.04254	0.61000	296.49895	0.63000		67,253,619,807,666.90	226,410,735	364,176,186.00	
R201	On 21/12/2014	Spot Bond	108.40423	5.21000	108.38064	5.21500		24,554,242,017,287.10	226,506,309	552,165,309.00	
R202	On 07/12/2033	Spot Bond	220.40245	1.61000	220.37074	1.61000		50,094,563,385,013.50	227,286,781	1,396,979,937.00	
R2023	On 28/02/2023	Spot Bond	110.05810	6.49000	109.73471	6.53000		314,331,999,892,414.00	856,055,119	4,183,248,473.00	
R203	On 15/09/2017	Spot Bond	110.67895	5.66500	110.72351	5.65000		174,164,080,063,635.00	573,597,148	5,692,800,879.00	
R204	On 21/12/2018	Spot Bond	112.39778	5.93000	112.50606	5.90500		217,086,385,322,866.00	931,411,682	6,129,316,124.00	
R2048	On 28/02/2048	Spot Bond	108.99349	8.07000	109.21871	8.05000		331,674,432,905,398.00	043,066,452	3,673,308,452.00	
R205	On 31/03/2014	Spot Bond	100.00000	56.06548	100.00000	55.92817		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	103.50035	5.25500	103.48183	5.26000		74,986,003,575,000.00	724,500,000	2,321,500,000.00	
R207	On 15/01/2020	Spot Bond	108.03692	6.11000	108.07571	6.10000		277,472,210,605,966.00	568,309,154	5,131,359,711.00	
R208	On 31/03/2021	Spot Bond	103.57785	6.22000	103.56052	6.22000		639,001,786,665,317.00	169,289,927	1,351,635,742.00	
R209	On 31/03/2036	Spot Bond	83.22885	7.86500	83.34884	7.85000		384,778,409,443,677.00	623,137,403	8,433,391,886.00	
R210	On 31/03/2028	Spot Bond	167.44172	1.29500	166.47078	1.34000		12,435,619,763,236.80	74,268,347	401,555,788.00	
R211	On 31/01/2017	Spot Bond	129.50560	0.67000	129.11746	-0.59000		26,280,550,687,104.00	202,929,840	211,466,782.00	
R212	On 31/01/2022	Spot Bond	137.95169	0.45500	137.77253	0.47000		7,636,687,303,851.17	55,357,693	1,279,672,513.00	
R213	On 28/02/2031	Spot Bond	95.11482	7.59500	95.28163	7.57500		293,940,116,590,703.00	090,371,370	4,739,285,370.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.99516	7.91500	85.17231	7.89500			40,481,366,547,103.60	476,278,491	6,875,208,491.00	
R224C	On 15/09/2013	Spot Bond	97.97227	4.97000	97.95719	4.97500			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.53149	5.07000	95.51422	5.07500			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.02854	5.18000	93.00920	5.18500			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.39305	5.35000	90.37165	5.35500			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.36983	5.19000	88.34712	5.19500			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.33055	5.11000	86.30644	5.11500			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.15175	5.12000	84.12618	5.12500			0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	99.07647	5.15500	99.06171	5.16000			0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.53403	5.24500	96.51708	5.25000			0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	94.04546	5.26500	94.02661	5.27000			0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	91.70832	5.21500	91.68782	5.22000			0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	89.29234	5.26000	89.27010	5.26500			0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	87.30022	5.13000	87.27666	5.13500			0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	85.16980	5.11000	85.14477	5.11500			0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	82.86927	5.17000	82.84278	5.17500			0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	79.25003	5.64000	79.28630	5.62500			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	76.90123	5.69000	76.94193	5.67500			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.85719	5.93500	73.93833	5.91000			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.80784	5.91500	71.89551	5.89000			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.82893	5.89500	69.92272	5.87000			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.87369	5.88500	67.97313	5.86000			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.08852	6.07000	65.12322	6.06000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.26553	6.05000	63.30237	6.04000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	60.97072	6.14000	60.96059	6.14000			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.30435	6.11000	59.29454	6.11000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.70033	6.08000	57.69084	6.08000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.15607	6.05000	56.14687	6.05000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.72313	6.01000	54.71423	6.01000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.34752	5.97000	53.33890	5.97000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.43364	6.98000	46.50021	6.96500			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.07081	6.94000	45.13876	6.92500			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	43.76494	6.90000	43.83415	6.88500			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.51337	6.86000	42.58375	6.84500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.31360	6.82000	41.38507	6.80500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	40.16327	6.78000	40.23572	6.76500			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.06012	6.74000	39.13347	6.72500			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.00201	6.70000	38.07619	6.68500			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.78482	0.00000	100.75749				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.01858	0.00000	100.00002				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	100.02292	0.00000	99.99987				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.06558	0.00000	101.04386				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	100.00000	11.62934	100.00000	11.59263		33,900,000,000,000.00	339,000,000	170,000,000.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.75947	100.00000	2.75264			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.74334	0.00000	100.72500				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.73184	0.00000	100.71386				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.73773	0.00000	100.71953				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.69099	0.00000	100.67304				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.34163	0.00000	100.32343				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.66746	0.00000	100.64869				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.44597	0.00000	100.42788				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	94.13241	100.00000	93.97500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC07	On 06/06/2013	Spot Bond	100.58192	0.00000	100.56737				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.39128	0.00000	100.37557				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	99.96517	0.00000	99.94775				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.98578	0.00000	100.96755				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.19251	0.00000	100.17626				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.55999	0.00000	101.54129				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.30403	0.00000	101.28443				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.88508	0.00000	100.87058				0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.10251	0.00000	100.08786				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.77349	0.00000	100.75516				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.51873	0.00000	102.49167				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.39871	0.00000	100.37012				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.31655	0.00000	102.28481				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.06180	0.00000	102.03361				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	102.06180	0.00000	102.03361				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	100.00002	0.00000	99.98082				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.00518	0.00000	100.98473				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.71058	0.00000	100.69004					0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.12054	0.00000	100.03069					0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.55323	0.00000	100.52528					0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.62015	0.00000	100.58883					0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.64696	0.00000	100.62888					0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.95024	0.00000	100.92357					0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.88422	0.00000	99.86468					0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.59903	12.64000	103.63196	12.62500				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.84939	0.00000	100.82734					0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	101.00079	0.00000	100.97905					0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	58.03818	100.00000	57.89285				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.10617	0.00000	101.08363					0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.20978	5.25000	101.19529				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.03500	100.00000	1.03247				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.62023	100.00000	5.60647				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.36706	100.00000	10.34110				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.24020	0.00000	106.19633					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	114.02611	7.58000	114.00282	7.58000			342,078,330.00	3,000	4,907,000.00
SBC2	On 28/04/2016	Spot Bond	102.93106	0.00000	103.11267				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.63838	6.59000	117.60019	6.59500			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	100.99798	0.00000	100.97766				0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond	111.04069	7.71500	111.07775	7.70000			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.86924	0.00000	99.85030				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.63592	0.00000	100.61578				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.51018	0.00000	101.48987				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	99.84281	0.00000	99.82288				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	99.84628	0.00000	99.82674				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.67634	6.59000	109.64663	6.59500			0.00	0	14,563,000.00
SBK9	On 10/04/2018	Spot Bond	103.69545	7.53000	103.77917	7.50500			0.00	0	6,613,000.00
SBK111	On 09/04/2014	Spot Bond	129.83136	0.93000	129.71491	1.01000			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	162.28287	0.90120	162.27068	-0.90120			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.95987	6.75000	115.92695	6.75500			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.29642	6.61000	116.26382	6.61500			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.46517	6.54000	116.43273	6.54500			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.13364	7.06500	105.17140	7.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	116.11596	6.68500	116.08319	6.69000			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.20013	6.65000	116.16744	6.65500			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.57087	0.00000	100.55277				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.53429	0.00000	100.52180				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.50331	0.00000	100.48021				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.24757	0.00000	100.22831				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.27226	0.00000	100.25111				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.43972	100.00000	64.27836			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.85359	6.71500	108.89364	6.70000			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.14613	0.00000	101.12822				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.44954	0.00000	101.95649				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.45586	0.00000	100.43737				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.49037	100.00000	1.48706			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.41704	0.00000	100.39787				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	116.91500	7.87000	116.89021	7.87000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	114.71167	8.69000	114.80919	8.67500			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	101.19787	0.00000	101.17762				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On 23/05/2015	Spot Bond	101.44186	0.00000	101.42534				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.88929	0.00000	100.87117				0.00	0	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.91649	0.00000	100.89781				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.50673	7.42000	110.61085	7.39500		68,293,159,140.00		618,000	26,599,000.00
SBS3	On 25/05/2026	Spot Bond	106.95008	7.74000	107.05307	7.72500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.75335	7.92000	107.73024	7.92000			0.00	0	352,000.00
SBS9	On 07/07/2016	Spot Bond	117.30944	6.47000	117.27318	6.47500		23,931,125,760.00		204,000	1,073,000.00
SBSI10	On 03/07/2013	Spot Bond	122.22810	0.70000	122.21356	0.70000			0.00	0	100,000.00
SBSI11	On 07/12/2023	Spot Bond	283.90485	1.14000	283.38565	1.16000			0.00	0	300,000.00
SBSI12	On 31/01/2017	Spot Bond	126.24682	0.03000	125.86757	0.11000			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	112.07000	0.00000	112.11000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.80240	100.00000	100.00000	3.79319			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.66372	0.60000	123.29151	123.29151	0.68000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.22746	6.50000	6.50000	100.20995			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.62139	0.00000	100.60069	100.60069				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.33144	0.00000	100.31378	100.31378				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.35703	0.00000	100.33801	100.33801				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.74475	0.00000	100.72426	100.72426				0.00	0	25,000,000.00
SHS05	On 29/06/2017	Spot Bond	106.05179	7.76500	106.08374	106.08374	7.75000			424,207,160.00	4,000	161,000.00
SHS06	On 12/12/2017	Spot Bond	101.48685	0.00000	101.07518	101.07518				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	100.10993	0.00000	100.09126	100.09126				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.72672	6.00000	102.70848	102.70848	6.00500			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.57841	6.59000	110.54303	110.54303	6.59500			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.40332	6.21000	103.38493	103.38493	6.21500			413,613,280.00	4,000	4,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	104.94200	7.11500	104.97953	7.10000			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.12371	0.00000	101.10652				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.96035	0.00000	100.94225				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15504	0.00000	101.13755				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.96775	0.00000	100.94951				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.39317	6.96500	110.41683	6.95000			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.34711	0.00000	100.33026				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.29257	0.00000	101.27805				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.89133	0.00000	100.87149				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.42024	0.00000	100.40000				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.83422	0.00000	99.81540				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	93.99437	7.82800	93.97466	7.82800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.64742	7.89000	93.62763	7.89000			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.37425	6.45500	106.34763	6.46000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.17695	7.37000	101.20901	7.36000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.56119	0.00000	100.54161				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	105.98200	6.84500	106.02080	6.83000			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.31375	6.19000	117.28214	6.19500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	107.75209	1.65000	107.17429	1.70000			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.72803	6.88000	107.82779	6.85500			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	0.00000	99.98573				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.95714	0.00000	99.94285				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.85740	0.00000	99.84314				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.75732	0.00000	99.74305				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.61480	0.00000	99.60053				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.60003	0.00000	99.58575				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.57118	0.00000	99.55689				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.57137	0.00000	99.55708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN978	On 20/05/2013	Spot Bond	99.51421	0.00000	99.49992				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.48581	0.00000	99.47152				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.85737	0.00000	99.84311				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.48578	0.00000	99.47150				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.41420	0.00000	99.39991				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.38499	0.00000	99.37069				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.25345	0.00000	99.23910				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.07880	0.00000	99.06441				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.88442	0.00000	99.86998				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.46619	0.00000	98.45158				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.55110	5.85000	115.52053	5.85500		26,146,010,737,956.90	226,272,279	117,072,279.00	
SZ25	On 30/09/2025	Spot Bond	111.53344	7.60000	111.63918	7.58500			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	45.60476	100.00000	45.50271			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.80301	100.00000	29.72921			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.00481	100.00000	15.96474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	101.98632	6.46500	101.96419	6.47000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.81815	0.00000	99.80416				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.16797	0.00000	99.15386				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98489	68.61382	99.98489	68.61381			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.96966	0.00000	99.95440				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.27210	0.00000	101.25554				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	108.15005	6.54000	108.11567	6.54500			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.65128	0.00000	100.63540				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.90528	0.00000	100.88914				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.96320	0.00000	100.94717				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	99.96453	0.00000	99.94681				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	99.96343	0.00000	99.94517				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.88465	7.83000	101.86304	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	99.96513	0.00000	99.94771				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	99.96376	0.00000	99.94566				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.67052	0.00000	101.65098				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	99.96513	0.00000	99.94771				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	99.96376	0.00000	99.94566					0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.72483	7.16000	101.70506	7.16000				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	99.96109	0.00000	99.94163					0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	99.96131	0.00000	99.94196					0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	99.95605	0.00000	99.93408					0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	99.95676	0.00000	99.93515					0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	99.93525	0.00000	99.90290					0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	99.93771	0.00000	99.90660					0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	99.96555	0.00000	99.94826					0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.74094	101.06155	5.72659				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	99.96535	0.00000	99.94804					0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.19034	0.00000	104.17243					0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	99.96043	0.00000	99.94066					0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	99.95824	0.00000	99.93737					0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	99.93503	0.00000	99.90258					0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	99.96712	0.00000	99.95062					0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	99.96636	0.00000	99.94948					0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	99.96582	0.00000	99.94867					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	99.96636	0.00000	99.94948					0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	99.96582	0.00000	99.94867					0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	99.96555	0.00000	99.94826					0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	99.96669	0.00000	99.94997					0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	99.96582	0.00000	99.94867					0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	99.96283	0.00000	99.94419					0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	99.96283	0.00000	99.94419					0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	99.96283	0.00000	99.94419					0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	99.95847	0.00000	99.93769					0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	99.95739	0.00000	99.93606					0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	99.95875	0.00000	99.93810					0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	99.93701	0.00000	99.90568					0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	99.93566	0.00000	99.90365					0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	99.93620	0.00000	99.90446					0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.44147	0.00000	100.42550					0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	114.19353	7.24000	114.16137	7.24500			23,295,480,120.00	204,000	1,854,000.00	
TL20	On 22/02/2020	Spot Bond	99.27804	6.28500	99.31535	6.27500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	114.20293	6.60500	114.24457	6.59000			46,823,201,300.00	410,000	999,238,000.00
TN20	On 17/09/2020	Spot Bond	119.43020	7.22000	119.40719	7.22000			39,933,756,543.80	334,369	309,588,000.00
TN23	On 06/11/2023	Spot Bond	128.40011	7.52000	128.04238	7.56000			18,644,594,772.77	145,207	108,515,207.00
TN25	On 19/08/2025	Spot Bond	112.66327	8.05000	112.76367	8.03500			0.00	0	271,700,000.00
TN27	On 14/11/2027	Spot Bond	110.38966	8.11500	110.49833	8.10000			46,474,046,860.00	421,000	20,589,000.00
TORQ1	On 15/04/2022	Spot Bond	101.03256	0.00000	101.01500				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	101.05696	0.00000	101.03899				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	101.08788	0.00000	101.06937				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.09112	0.00000	101.07258				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.24389	0.00000	101.22274				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.56010	0.00000	101.53353				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.18067	0.00000	100.16423				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.18801	0.00000	100.17089				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.19241	0.00000	100.17489				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.61347	10.00000	99.58592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.62308	9.75000	99.59621			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.63336	100.00000	9.60769			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	99.72227	0.00000	99.70593				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93329	0.00000	99.93237				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.37240	0.00000	99.35813				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.36879	0.00000	98.35448				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.63052	0.00000	95.61576				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.96939	0.00000	100.95492				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.89705	0.00000	100.88258				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.86811	0.00000	100.85364				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.70922	0.00000	100.69475				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.16048	0.00000	100.14589				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	100.10212	0.00000	100.08753				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	100.07295	0.00000	100.00000	82.95454		74,354,198,287,315.00	743,000,000	613,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	84.22354	100.00000	84.03470			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	101.06691	0.00000	101.04970				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.90214	0.00000	100.88759				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	119.28455	7.62000	119.26031	7.62000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.94612	0.00000	99.92811			3,997,844,975,040.00	40,000,000	20,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	99.94219	0.00000	99.92283				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.17772	0.00000	100.15525				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.86641	8.00500	108.90062	7.99000			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.78292	100.00000	64.62069			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.04333	100.00000	64.88046			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.13015	100.00000	64.96706			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.28344	0.00000	100.26848				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.30009	0.00000	100.28408				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.17485	0.00000	101.15614				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.21861	0.00000	101.19924				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.22050	0.00000	101.20110				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.33650	0.00000	100.31856				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.34681	0.00000	100.32834				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.66740	0.00000	100.65320				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.85000	0.00000	128.30000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.06891	5.65000	124.03399	5.65500		13,707,738,012,736.30	110,484,875	148,367,875.00	
WS05	On 01/08/2018	Spot Bond	248.48988	0.36000	247.52083	-0.28000		29,818,785,600.00	120,000	30,750,000.00	
WSP1	On 28/05/2015	Spot Bond	109.95657	5.69000	109.92926	5.69500		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	113.59364	6.17000	113.63174	6.15500			0.00	0	80,150,000.00
WSP3	On 28/05/2019	Spot Bond	115.97594	6.48500	116.08972	6.46000			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	116.08257	6.73500	116.12151	6.72500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	117.26032	6.76000	117.23878	6.76000			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	98.09100	5.18500	98.07552	5.19000			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.82280	5.24500	96.80608	5.25000			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	89.21088	5.24000	89.18853	5.24500			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	95.17837	5.23500	95.16048	5.24000			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.94124	5.24500	93.92227	5.25000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.98284	5.17000	87.95974	5.17500			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.97641	5.22500	91.95603	5.23000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.19813	5.24000	89.17577	5.24500			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.81842	5.87500	68.91558	5.85000			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.61825	100.00000	9.60000			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03873	100.00000	0.03866			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.61825	100.00000	9.60000			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On 19/03/2015	Spot Bond	100.00000	26.36530	100.00000	26.31528			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.71676	100.00000	24.66987			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.18101	100.00000	22.13893			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.18101	100.00000	22.13893			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.40541	100.00000	12.38187			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.71841	100.00000	11.69618			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.85865	100.00000	9.83995			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
Total for j-Bonds :									1,976,380,325,021,610.00	,941,754,285	100 812 478 117.00
Grand Total:									16,380,940,815,790.00	141,828,881	00 814 425 749.00