



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/02/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.90810	8.90810	8.90160	8.90160		10.92	148,898,891.50	16,715	317,538.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.03080	0.00003	0.06470	0.00006	0.031	20.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,091.93080	2.09193	2,098.46470	2.09846	2,091.931	20.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.74260	0.00074	1.18330	0.00118	0.743	17.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,292.64260	1.29264	1,299.58330	1.29958	1,292.643	17.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.10850	0.00011	0.30460	0.00030	0.108	18.04	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,642.00850	1.64201	1,648.70460	1.64870	1,642.009	18.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.03710	0.00004	0.10280	0.00010	0.037	19.21	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,941.93710	1.94194	1,948.50280	1.94850	1,941.937	19.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	11.24910	0.01125	10.69480	0.01069	11.249	15.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	653.14910	0.65315	659.09480	0.65909	653.149	15.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	9.67820	0.00968	9.13780	0.00914	9.678	15.67	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	701.57820	0.70158	707.53780	0.70754	701.578	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	2.09200	0.00209	2.62180	0.00262	2.092	17.40	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,093.99200	1.09399	1,101.02180	1.10102	1,093.992	17.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	17.58590	0.01759	17.23390	0.01723	17.586	14.24	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	519.48590	0.51949	525.63390	0.52563	519.486	14.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	15.41940	0.01542	14.84660	0.01485	15.419	14.54	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	557.31940	0.55732	563.24660	0.56325	557.319	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	13.13860	0.01314	12.57300	0.01257	13.139	14.92	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	605.03860	0.60504	610.97300	0.61097	605.039	14.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	25.96090	0.02596	26.14830	0.02615	25.961	13.47	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	417.86090	0.41786	424.54830	0.42455	417.861	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	24.08580	0.02409	24.22400	0.02422	24.086	13.60	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	435.98580	0.43599	442.62400	0.44262	435.986	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	21.53940	0.02154	21.61070	0.02161	21.539	13.79	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	463.43940	0.46344	470.01070	0.47001	463.439	13.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	55.73830	0.05574	56.50360	0.05650	55.738	12.20	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	247.63830	0.24764	254.90360	0.25490	247.638	12.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	37.95100	0.03795	38.41780	0.03842	37.951	12.84	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	329.85100	0.32985	336.81780	0.33682	329.851	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	31.36080	0.03136	31.68090	0.03168	31.361	13.16	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	373.26080	0.37326	380.08090	0.38008	373.261	13.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	81.77710	0.08178	82.73470	0.08273	81.777	11.56	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	173.67710	0.17368	181.13470	0.18113	173.677	11.56	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	75.77270	0.07577	76.71020	0.07671	75.773	11.69	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	187.67270	0.18767	195.11020	0.19511	187.673	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	67.55120	0.06755	68.43680	0.06844	67.551	11.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	209.45120	0.20945	216.83680	0.21684	209.451	11.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	176.62210	0.17662	181.54960	0.18155	176.622	10.95	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	68.52210	0.06852	79.94960	0.07995	68.522	10.95	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	146.09910	0.14610	152.10750	0.15211	146.099	10.94	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	87.99910	0.08800	100.50750	0.10051	87.999	10.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	118.97700	0.11898	125.83110	0.12583	118.977	10.92	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	110.87700	0.11088	124.23110	0.12423	110.877	10.92	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	247.17190		0.24717	249.48560	0.24949	247.172	10.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	39.07190		0.03907	47.88560	0.04789	39.072	10.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	210.39250		0.21039	214.06530	0.21407	210.393	10.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	52.29250		0.05229	62.46530	0.06247	52.293	10.97	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	196.50820		0.19651	200.69900	0.20070	196.508	10.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	58.40820		0.05841	69.09900	0.06910	58.408	10.96	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	417.77040		0.41777	416.11770	0.41612	417.770	11.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	9.67040		0.00967	14.51770	0.01452	9.670	11.04	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	328.49240		0.32849	328.07440	0.32807	328.492	11.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	20.39240		0.02039	26.47440	0.02647	20.392	11.01	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	286.65430		0.28665	287.58140	0.28758	286.654	11.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	28.55430		0.02855	35.98140	0.03598	28.554	11.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	808.79270		0.80879	803.03760	0.80304	808.793	12.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.69270		0.00069	1.43760	0.00144	0.693	12.95	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	610.58160		0.61058	606.28210	0.60628	610.582	11.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	2.48160		0.00248	4.68210	0.00468	2.482	11.87	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	512.77760		0.51278	509.90880	0.50991	512.778	11.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	4.67760		0.00468	8.30880	0.00831	4.678	11.33	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,008.29910		1.00830	1,002.04490	1.00204	1,008.299	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.19910		0.00020	0.44490	0.00044	0.199	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	958.36990		0.95837	952.19710	0.95220	958.370	13.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.26990		0.00027	0.59710	0.00060	0.270	13.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	908.46640		0.90847	902.40080	0.90240	908.466	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.36640		0.00037	0.80080	0.00080	0.366	13.49	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,758.10250		1.75810	1,751.60660	1.75161	1,758.103	18.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00250		0.00000	0.00660	0.00001	0.003	18.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.01420		9.01420	9.00780	9.00780		12.79	51,218,684.40	5,682	70,449.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	23.79710		0.02380	22.73470	0.02273	23.797	20.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,009.59710		2.00960	2,014.93470	2.01493	2,009.597	20.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	79.63800		0.07964	77.14170	0.07714	79.638	16.22	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	915.43800		0.91544	919.34170	0.91934	915.438	16.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	66.10170		0.06610	63.80250	0.06380	66.102	16.84	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,051.90170		1.05190	1,056.00250	1.05600	1,051.902	16.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	27.49550		0.02750	26.14810	0.02615	27.496	20.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,863.29550		1.86330	1,868.34810	1.86835	1,863.295	20.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	171.16350		0.17116	168.83040	0.16883	171.163	13.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	456.96350		0.45696	461.03040	0.46103	456.963	13.95	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	147.34330		0.14734	145.07060	0.14507	147.343	14.34	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	533.14330		0.53314	537.27060	0.53727	533.143	14.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	96.80870		0.09681	94.18060	0.09418	96.809	15.59	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	782.60870		0.78261	786.38060	0.78638	782.609	15.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	398.00810		0.39801	397.56200	0.39756	398.008	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	143.80810		0.14381	149.76200	0.14976	143.808	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	270.51750		0.27052	271.65040	0.27165	270.518	12.79	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	256.31750		0.25632	263.85040	0.26385	256.318	12.79	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	199.19940		0.19920	196.79130	0.19679	199.199	13.56	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	384.99940		0.38500	388.99130	0.38899	384.999	13.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	435.70720		0.43571	434.79280	0.43479	435.707	12.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	121.50720		0.12151	126.99280	0.12699	121.507	12.22	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	410.31430		0.41031	409.71530	0.40972	410.314	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	136.11430		0.13611	141.91530	0.14192	136.114	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	404.12860		0.40413	403.60730	0.40361	404.129	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	139.92860		0.13993	145.80730	0.14581	139.929	12.32	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,815.48200		1.81548	1,809.65210	1.80965	1,815.482	15.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.28200		0.00128	1.85210	0.00185	1.282	15.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	580.27090		0.58027	582.40940	0.58241	580.271	12.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	66.07090		0.06607	74.60940	0.07461	66.071	12.02	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12670		9.12670	9.11990	9.11990		13.72	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	142.97780		0.14298	139.77890	0.13978	142.978	17.30	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,216.27780		1.21628	1,219.87890	1.21988	1,216.278	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	230.45270		0.23045	226.67720	0.22668	230.453	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	753.75270		0.75375	756.77720	0.75678	753.753	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	228.33800		0.22834	224.54210	0.22454	228.338	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	761.63800		0.76164	764.64210	0.76464	761.638	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	184.21160		0.18421	180.35110	0.18035	184.212	16.32	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	957.51160		0.95751	960.45110	0.96045	957.512	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	307.52590		0.30753	303.57010	0.30357	307.526	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	530.82590		0.53083	533.67010	0.53367	530.826	14.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	292.71850		0.29272	288.85610	0.28886	292.718	14.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	566.01850		0.56602	568.95610	0.56896	566.018	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	232.59460		0.23259	228.83710	0.22884	232.595	15.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	745.89460		0.74589	748.93710	0.74894	745.895	15.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,837.02230		1.83702	1,831.81030	1.83181	1,837.022	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	10.32230		0.01032	11.91030	0.01191	10.322	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	570.72830		0.57073	568.74470	0.56874	570.728	12.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	194.02830		0.19403	198.84470	0.19884	194.028	12.85	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.23130		9.23130	9.22420	9.22420		14.43	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	149.77650		0.14978	145.59070	0.14559	149.776	19.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,918.47650		1.91848	1,921.39070	1.92139	1,918.476	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	498.18530		0.49819	492.44520	0.49245	498.185	14.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	466.88530		0.46689	468.24520	0.46825	466.885	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	342.60500		0.34261	337.29880	0.33730	342.605	15.78	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	801.30500		0.80130	803.09880	0.80310	801.305	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	230.26560		0.23027	225.67990	0.22568	230.266	17.42	0.00	0	750.00

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	10.27	Put	1,268.96560		1.26897	1,271.47990	1.27148	1,268.966	17.42		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	595.41960		0.59542	588.55550	0.58856	595.420	13.86		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	342.01960		0.34202	342.25550	0.34226	342.020	13.86		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	584.92010		0.58492	578.16170	0.57816	584.920	13.92		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	353.62010		0.35362	353.96170	0.35396	353.620	13.92		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	571.93050		0.57193	565.30780	0.56531	571.931	13.99		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	368.53050		0.36853	369.00780	0.36901	368.531	13.99		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	715.19580		0.71520	716.35800	0.71636	715.196	13.27		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	233.89580		0.23390	242.15800	0.24216	233.896	13.27		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	633.97450		0.63397	626.76010	0.62676	633.974	13.66		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	302.67450		0.30267	302.56010	0.30256	302.675	13.66		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	619.88820		0.61989	612.78740	0.61279	619.888	13.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	316.48820		0.31649	316.48740	0.31649	316.488	13.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,855.28870		1.85529	1,850.90370	1.85090	1,855.289	14.88		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	23.98870		0.02399	26.70370	0.02670	23.989	14.88		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,297.58510		1.29759	1,296.29790	1.29630	1,297.585	13.68		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	66.28510		0.06629	72.09790	0.07210	66.285	13.68		0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.44720		9.44720	9.44130	9.44130		15.29		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,223.18810		1.22319	1,212.41840	1.21242	1,223.188	14.12		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	325.98810		0.32599	321.11840	0.32112	325.988	14.12		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	723.29780		0.72330	714.45910	0.71446	723.298	15.57		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	876.09780		0.87610	873.15910	0.87316	876.098	15.57		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,632.84590		1.63285	1,622.87930	1.62288	1,632.846	14.46		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	185.64590		0.18565	181.57930	0.18158	185.646	14.46		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,290.98030		1.29098	1,282.71300	1.28271	1,290.980	14.12		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	293.78030		0.29378	291.41300	0.29141	293.780	14.12		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,255.31650		1.25532	1,247.31180	1.24731	1,255.316	14.08		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	308.11650		0.30812	306.01180	0.30601	308.117	14.08		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			10.19840		10.19840	10.20360	10.20360		16.98		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,602.30860		1.60231	1,593.27790	1.59328	1,602.309	15.32		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	553.90860		0.55391	539.67790	0.53968	553.909	15.32		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,573.29350		1.57329	1,564.75700	1.56476	1,573.294	15.35		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	574.89350		0.57489	561.15700	0.56116	574.893	15.35		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,548.73970		1.54874	1,536.70220	1.53670	1,548.740	15.44		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	600.33970		0.60034	583.10220	0.58310	600.340	15.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90810		8.90810	8.90160	8.90160		10.92		445,405.00	50	1,466.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	25,486.29380		0.25486	25,689.94170	0.25690	25,486.294	10.99		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,676.29380		0.03676	4,529.94170	0.04530	3,676.294	10.99		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	21,751.66350		0.21752	22,092.28630	0.22092	21,751.664	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,941.66350		0.04942	5,932.28630	0.05932	4,941.663	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	21,039.25230		0.21039	21,406.52610	0.21407	21,039.252	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	5,229.25230		0.05229	6,246.52610	0.06247	5,229.252	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	20,338.89840		0.20339	20,732.31570	0.20732	20,338.898	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	5,528.89840		0.05529	6,572.31570	0.06572	5,528.898	10.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	7,577.26950		0.07577	7,671.02070	0.07671	7,577.269	11.69		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	18,767.26950		0.18767	19,511.02070	0.19511	18,767.269	11.69		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.01420		9.01420	9.00780	9.00780		12.79		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	40,412.86040		0.40413	40,360.73400	0.40361	40,412.860	12.32		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	13,992.86040		0.13993	14,580.73400	0.14581	13,992.860	12.32		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	39,800.80800		0.39801	39,756.20430	0.39756	39,800.808	12.33		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,380.80800		0.14381	14,976.20430	0.14976	14,380.808	12.33		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,031.43090		0.41031	40,971.52590	0.40972	41,031.431	12.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,611.43090		0.13611	14,191.52590	0.14192	13,611.431	12.30		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.12670		9.12670	9.11990	9.11990		13.72		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	48,844.36870		0.48844	48,431.24500	0.48431	48,844.369	13.22		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,174.36870		0.26174	26,441.24500	0.26441	26,174.369	13.22		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	48,334.74280		0.48335	47,929.86980	0.47930	48,334.743	13.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,664.74280		0.26665	26,939.86980	0.26940	26,664.743	13.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,358.78400		0.49359	48,937.17270	0.48937	49,358.784	13.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,688.78400		0.25689	25,947.17270	0.25947	25,688.784	13.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.80300		13.80300	13.86070	13.86070		10.21	5,590,215.00	405	8,652.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	499.77110		0.49977	542.82550	0.54283	499.771	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	36.77110		0.03677	22.12550	0.02213	36.771	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	491.14730		0.49115	533.53920	0.53354	491.147	11.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	38.14730		0.03815	22.83920	0.02284	38.147	11.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	482.56840		0.48257	524.64480	0.52464	482.568	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	39.56840		0.03957	23.94480	0.02394	39.568	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	29.30000		0.02930	26.97250	0.02697	29.300	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	626.30000		0.62630	566.27250	0.56627	626.300	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	344.76020		0.34476	381.63420	0.38163	344.760	10.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	71.76020		0.07176	50.93420	0.05093	71.760	10.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	226.31920		0.22632	258.26000	0.25826	226.319	10.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	123.31920		0.12332	97.56000	0.09756	123.319	10.46	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	128.05390		0.12805	145.58320	0.14558	128.054	10.53	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	225.05390		0.22505	184.88320	0.18488	225.054	10.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.96040		13.96040	14.01960	14.01960		10.33	349,010.00	25	2,665.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	117.13480		0.11713	151.15620	0.15116	117.135	12.35	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	956.73480		0.95673	931.55620	0.93156	956.735	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	59.71940		0.05972	86.96680	0.08697	59.719	13.14	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,399.31940		1.39932	1,367.36680	1.36737	1,399.319	13.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	207.54250		0.20754	253.79060	0.25379	207.543	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	587.14250		0.58714	574.19060	0.57419	587.143	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	192.99450		0.19299	237.02370	0.23702	192.995	11.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	632.59450		0.63259	617.42370	0.61742	632.594	11.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	143.36210		0.14336	178.64470	0.17864	143.362	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	832.96210		0.83296	809.04470	0.80904	832.962	12.12	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	412.95280		0.41295	488.36120	0.48836	412.953	10.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	242.55280		0.24255	258.76120	0.25876	242.553	10.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	407.69280		0.40769	482.83340	0.48283	407.693	10.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	247.29280		0.24729	263.23340	0.26323	247.293	10.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	402.48760		0.40249	477.35090	0.47735	402.488	10.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	252.08760		0.25209	267.75090	0.26775	252.088	10.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,973.71120		1.97371	2,031.09680	2.03110	1,973.711	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	13.31120		0.01331	11.49680	0.01150	13.311	14.27	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,006.63370		1.00663	1,074.59450	1.07459	1,006.634	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	46.23370		0.04623	54.99450	0.05499	46.234	10.45	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.12870		14.12870	14.18840	14.18840		10.89	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	287.90650		0.28791	329.40920	0.32941	287.907	12.32	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	909.20650		0.90921	891.00920	0.89101	909.206	12.32	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	285.72090		0.28572	326.94640	0.32695	285.721	12.34	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	917.02090		0.91702	898.54640	0.89855	917.021	12.34	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	290.11660		0.29012	331.88920	0.33189	290.117	12.29	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	901.41660		0.90142	883.48920	0.88349	901.417	12.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.28620		14.28620	14.34630	14.34630		11.43	42,858.60	3	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	404.54940		0.40455	453.11630	0.45312	404.549	12.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,018.34940		1.01835	1,006.81630	1.00682	1,018.349	12.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	402.17010		0.40217	450.49320	0.45049	402.170	12.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,025.97010		1.02597	1,014.19320	1.01419	1,025.970	12.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	406.94680		0.40695	455.76290	0.45576	406.947	12.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,010.74680		1.01075	999.46290	0.99946	1,010.747	12.58	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09560		0.09560	0.09520	0.09520		19.21	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	595.63570		0.00596	574.55170	0.00575	595.636	18.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	35.63570		0.00036	54.55170	0.00055	35.636	18.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	67.92900		0.00068	71.35630	0.00071	67.929	19.21	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	507.92900		0.00508	551.35630	0.00551	507.929	19.21	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	3.81230		0.00004	4.48200	0.00004	3.812	22.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,443.81230		0.01444	1,484.48200	0.01484	1,443.812	22.08	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09680		0.09680	0.09640	0.09640		18.45	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	815.08630		0.00815	798.13890	0.00798	815.086	17.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	135.08630		0.00135	158.13890	0.00158	135.086	17.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	274.59820		0.00275	270.31240	0.00270	274.598	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	594.59820		0.00595	630.31240	0.00630	594.598	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	83.52760		0.00084	83.11960	0.00083	83.528	20.37	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,403.52760		0.01404	1,443.11960	0.01443	1,403.528	20.37	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.88870		11.88870	11.99910	11.99910		11.65	48,232,455.90	4,057	32,940.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	892.17320		0.89217	1,002.93970	1.00294	892.173	12.95	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	3.47320		0.00347	3.83970	0.00384	3.473	12.95	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	882.29900		0.88230	993.04970	0.99305	882.299	12.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	3.59900		0.00360	3.94970	0.00395	3.599	12.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	16.68640		0.01669	24.61510	0.02462	16.686	14.21	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	767.98640		0.76799	665.51510	0.66552	767.986	14.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	921.82290		0.92182	1,032.63010	1.03263	921.823	13.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	3.12290		0.00312	3.53010	0.00353	3.123	13.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	902.05190		0.90205	1,012.83320	1.01283	902.052	13.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	3.35190		0.00335	3.73320	0.00373	3.352	13.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.03750		12.03750	12.14890	12.14890		12.67	1,504,687.50	125	32,725.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	466.79200		0.46679	536.01880	0.53602	466.792	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	229.29200		0.22929	187.11880	0.18712	229.292	12.28	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	200.67160		0.20067	229.11880	0.22912	200.672	13.86	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	663.17160		0.66317	580.21880	0.58022	663.172	13.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	861.50810		0.86151	961.80330	0.96180	861.508	11.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	64.00810		0.06401	52.90330	0.05290	64.008	11.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	853.11270		0.85311	953.15300	0.95315	853.113	11.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	65.61270		0.06561	54.25300	0.05425	65.613	11.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	844.74880		0.84475	944.53010	0.94453	844.749	11.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	67.24880		0.06725	55.63010	0.05563	67.249	11.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.19460		12.19460	12.30640	12.30640		13.31	0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	436.65490		0.43665	479.55840	0.47956	436.655	13.63	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	592.05490		0.59205	523.15840	0.52316	592.055	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	293.41450		0.29341	320.04820	0.32005	293.415	14.68	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	948.81450		0.94881	863.64820	0.86365	948.814	14.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	582.93210		0.58293	641.70000	0.64170	582.932	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	388.33210		0.38833	335.30000	0.33530	388.332	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	578.10780		0.57811	636.47010	0.63647	578.108	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	393.50780		0.39351	340.07010	0.34007	393.508	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	473.45500		0.47346	521.63600	0.52164	473.455	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	528.85500		0.52886	465.23600	0.46524	528.855	13.42	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	587.78820		0.58779	646.96280	0.64696	587.788	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	383.18820		0.38319	330.56280	0.33056	383.188	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.34130		12.34130	12.45300	12.45300		13.87	308,532.50	25	460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,294.43270		1.29443	1,390.66130	1.39066	1,294.433	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	153.13270		0.15313	137.66130	0.13766	153.133	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,114.20880		1.11421	1,199.93650	1.19994	1,114.209	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	215.90880		0.21591	189.93650	0.18994	215.909	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,079.01660		1.07902	1,163.30820	1.16331	1,079.017	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	230.71660		0.23072	203.30820	0.20331	230.717	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,044.49670		1.04450	1,127.31250	1.12731	1,044.497	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	246.19670		0.24620	217.31250	0.21731	246.197	12.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future			114.09478		114.09478	114.09717	114.09717			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	681.11000		0.68111	683.50000	0.68350	681.110		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			112.98222		112.98222	112.54735	112.54735			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,377.74000		1.37774	942.87000	0.94287	1,377.740		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			120.27147		120.27147	119.66292	119.66292			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,673.65000		2.67365	2,065.10000	2.06510	2,673.650		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.39300		494.39300	495.74400	495.74400			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.88800		500.88800	502.25500	502.25500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.99200		507.99200	509.37800	509.37800			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.39800		440.39800	441.25300	441.25300			0.00	0	913.00
ALBI	On 01/08/2013	Index Future			446.18300		446.18300	447.04800	447.04800			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.51200		452.51200	453.38900	453.38900			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.20760		9.20760	9.18490	9.18490		7.51	36,830,400.00	4,000	9,568.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	698.39570		0.69840	676.58180	0.67658	698.396	11.10	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.79570		0.00080	1.68180	0.00168	0.796	11.10	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	889.27960		0.88928	867.00000	0.86700	889.280	12.42	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.27960		0.00028	0.70000	0.00070	0.280	12.42	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	839.36450		0.83936	817.18560	0.81719	839.364	12.08	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.36450		0.00036	0.88560	0.00089	0.365	12.08	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	789.47770		0.78948	767.40500	0.76740	789.478	11.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.47770		0.00048	1.10500	0.00111	0.478	11.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.25250		9.25250	9.23410	9.23410			6,967,132.50	753	11,877.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	512.50000		0.51250	494.10000	0.49410	512.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	502.50000		0.50250	484.10000	0.48410	502.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	492.50000		0.49250	474.10000	0.47410	492.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.30620		9.30620	9.28730	9.28730		10.15	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	524.89030		0.52489	514.84030	0.51484	524.890	9.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	118.69030		0.11869	127.54030	0.12754	118.690	9.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	517.97050		0.51797	508.03440	0.50803	517.971	9.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	121.77050		0.12177	130.73440	0.13073	121.770	9.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	291.60420		0.29160	286.18050	0.28618	291.604	10.15	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	285.40420		0.28540	298.88050	0.29888	285.404	10.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	598.61990		0.59862	589.18380	0.58918	598.620	9.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	92.41990		0.09242	101.88380	0.10188	92.420	9.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	531.86360		0.53186	522.07110	0.52207	531.864	9.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	115.66360		0.11566	124.77110	0.12477	115.664	9.90	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35660		9.35660	9.33660	9.33660		10.74	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	325.95260		0.32595	317.63980	0.31764	325.953	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	429.35260		0.42935	441.03980	0.44104	429.353	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	322.40430		0.32240	314.15250	0.31415	322.404	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	435.80430		0.43580	447.55250	0.44755	435.804	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	318.89300		0.31889	310.70500	0.31070	318.893	11.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	442.29300		0.44229	454.10500	0.45410	442.293	11.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.77470		9.77470	9.76670	9.76670		12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,596.03260		2.59603	2,586.35660	2.58636	2,596.033	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	71.33260		0.07133	69.65660	0.06966	71.333	12.95	0.00	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	7.30	Call	2,550.69380		2.55069	2,540.88410	2.54088	2,550.694	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	75.99380		0.07599	74.18410	0.07418	75.994	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,505.59380		2.50559	2,495.63930	2.49564	2,505.594	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	80.89380		0.08089	78.93930	0.07894	80.894	12.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.89160		8.89160	8.87430	8.87430		9.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	274.25670		0.27426	267.99490	0.26799	274.257	9.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	22.65670		0.02266	33.69490	0.03369	22.657	9.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	265.89670		0.26590	260.05730	0.26006	265.897	9.95	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	24.29670		0.02430	35.75730	0.03576	24.297	9.95	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	257.63280		0.25763	252.21760	0.25222	257.633	9.93	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	26.03280		0.02603	37.91760	0.03792	26.033	9.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.97850		8.97850	8.96320	8.96320		11.97	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	265.05230		0.26505	266.15050	0.26615	265.052	11.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	226.55230		0.22655	242.95050	0.24295	226.552	11.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	259.99680		0.26000	261.24490	0.26124	259.997	11.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	231.49680		0.23150	248.04490	0.24804	231.497	11.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	255.53120		0.25553	256.40170	0.25640	255.531	12.00	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	237.03120		0.23703	253.20170	0.25320	237.031	12.00	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07890		0.07890	0.08310	0.08310			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03300		0.03300	0.03680	0.03680			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.05250		0.05250	-0.04120	-0.04120			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.01210		0.01210	0.09330	0.09330			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05700		0.05700	0.05650	0.05650			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03820		0.03820	0.03820	0.03820			0.00	0	70,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACS	On 26/02/2013	Can-Do Future			2,731.05030		2,731.05030	3,235.54930	3,235.54930			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.03400		0.03400	0.03240	0.03240			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08510		0.08510	0.08320	0.08320			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.05980		0.05980	0.05830	0.05830			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.67120		9.67120	9.71140	9.71140		10.30	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	536.64910		0.53665	580.19520	0.58020	536.649	11.12	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	5.44910		0.00545	8.79520	0.00880	5.449	11.12	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	526.89570		0.52690	570.53540	0.57054	526.896	11.04	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	5.69570		0.00570	9.13540	0.00914	5.696	11.04	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	517.33480		0.51733	560.88990	0.56089	517.335	11.02	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	6.13480		0.00613	9.48990	0.00949	6.135	11.02	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.79720		9.79720	9.83740	9.83740		12.32	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	410.74480		0.41074	449.81440	0.44981	410.745	11.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	153.54480		0.15354	152.41440	0.15241	153.545	11.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	404.73750		0.40474	443.65420	0.44365	404.738	11.88	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	157.53750		0.15754	156.25420	0.15625	157.538	11.88	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	398.79050		0.39879	437.55090	0.43755	398.791	11.90	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	161.59050		0.16159	160.15090	0.16015	161.590	11.90	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry			9.19080		9.19080	9.17020	9.17020		6.81	0.00	0	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.22	Call	18.31050		0.01831	0.00000	0.00000	18.310	7.15	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Put	47.51050		0.04751	49.80000	0.04980	47.511	7.15	0.00	0	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.24	Call	13.42930		0.01343	0.00000	0.00000	13.429	7.49	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.24	Put	62.62930		0.06263	69.80000	0.06980	62.629	7.49	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
DAAD	On 19/02/2013	Any day expiry	9.25	Call	11.49510		0.01150	0.00000	0.00000	11.495	7.66	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.25	Put	70.69510		0.07070	79.80000	0.07980	70.695	7.66	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Call	9.84090		0.00984	0.00000	0.00000	9.841	7.83	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.26	Put	79.04090		0.07904	89.80000	0.08980	79.041	7.83	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry			11.85000		11.85000	11.95290	11.95290		10.52	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Call	21.99440		0.02199	54.68480	0.05468	21.994	12.25	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.98	Put	151.99440		0.15199	81.78480	0.08178	151.994	12.25	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	12.07	Call	11.26350		0.01126	25.10430	0.02510	11.263	13.45	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	12.07	Put	231.26350		0.23126	142.20430	0.14220	231.263	13.45	0.00	0	8,000.00
DAEU	On 19/02/2013	Any day expiry	10.99	Call	860.00000		0.86000	962.90000	0.96290	860.000	13.38	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	10.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.38	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Call	850.00000		0.85000	952.90000	0.95290	850.000	13.42	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.42	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Call	840.00010		0.84000	942.90000	0.94290	840.000	13.46	0.00	0	0.00
DAEU	On 19/02/2013	Any day expiry	11.01	Put	0.00010		0.00000	0.00000	0.00000	0.000	13.46	0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry			11.93000		11.93000	11.93000	11.93000			0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.94	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.95	Put	20.00000		0.02000	20.00000	0.02000	20.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/02/2013	Any day expiry	11.96	Put	30.00000		0.03000	30.00000	0.03000	30.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.30430		12.30430	12.41640	12.41640		13.70	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	782.32310		0.78232	845.86780	0.84587	782.323	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	368.02310		0.36802	319.46780	0.31947	368.023	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	777.03270		0.77703	839.71990	0.83972	777.033	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	372.73270		0.37273	323.31990	0.32332	372.733	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	771.77420		0.77177	834.10120	0.83410	771.774	13.07	0.00	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	377.47420		0.37747	327.70120	0.32770	377.474	13.07	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry			7.53250		7.53250	7.45080	7.45080		11.56	0.00	4,000	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Call	142.50000		0.14250	65.22080	0.06522	142.500	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Put	0.00000		0.00000	4.42080	0.00442	0.000	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Call	132.50000		0.13250	56.64710	0.05665	132.500	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Put	0.00000		0.00000	5.84710	0.00585	0.000	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Call	122.50000		0.12250	48.46700	0.04847	122.500	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Put	0.00000		0.00000	7.66700	0.00767	0.000	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Call	112.50000		0.11250	40.75880	0.04076	112.500	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Put	0.00000		0.00000	9.95880	0.00996	0.000	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.52	Call	12.50000		0.01250	1.77040	0.00177	12.500	11.56	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.52	Put	0.00000		0.00000	70.97040	0.07097	0.000	11.56	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.54030		7.54030	7.45000	7.45000		8.75	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Call	112.63750		0.11264	0.00000	0.00000	112.638	9.62	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	22.33750		0.02234	0.00000	0.00000	22.338	9.62	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	104.96640		0.10497	0.00000	0.00000	104.966	9.54	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	24.66640		0.02467	0.00000	0.00000	24.666	9.54	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	46.89060		0.04689	0.00000	0.00000	46.891	8.75	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	56.59060		0.05659	0.00000	0.00000	56.591	8.75	0.00	10,000	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	120.50480		0.12050	0.00000	0.00000	120.505	9.71	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	20.20480		0.02020	0.00000	0.00000	20.205	9.71	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.87540		8.87540	8.86530	8.86530		11.84	0.00	15,000	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	0.00000		0.00000	0.01150	0.00001	0.000	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	224.60000		0.22460	234.71150	0.23471	224.600	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	0.00000		0.00000	0.00840	0.00001	0.000	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	234.60000		0.23460	244.70840	0.24471	234.600	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	0.00000		0.00000	1.62210	0.00162	0.000	11.84	0.00	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 14/02/2013	Any day expiry	8.95	Put	74.60000		0.07460	86.32210	0.08632	74.600	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	0.00000		0.00000	0.01590	0.00002	0.000	11.84	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	214.60000		0.21460	224.71590	0.22472	214.600	11.84	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.88020		8.88020	8.86530	8.86530		12.48	0.00	1,000	1,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	1.67670		0.00168	2.11140	0.00211	1.677	15.88	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	121.47670		0.12148	136.81140	0.13681	121.477	15.88	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	75.86260		0.07586	70.72880	0.07073	75.863	15.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	5.66260		0.00566	15.42880	0.01543	5.663	15.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	43.56230		0.04356	43.42300	0.04342	43.562	13.88	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	13.36230		0.01336	28.12300	0.02812	13.362	13.88	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	24.27450		0.02427	27.35570	0.02736	24.274	13.04	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	24.07450		0.02407	42.05570	0.04206	24.074	13.04	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	93.80960		0.09381	86.44570	0.08645	93.810	15.56	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	3.60960		0.00361	11.14570	0.01115	3.610	15.56	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	84.72700		0.08473	78.43930	0.07844	84.727	15.28	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	4.52700		0.00453	13.13930	0.01314	4.527	15.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.88390		8.88390	8.87400	8.87400		10.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,033.90680		1.03391	1,024.05430	1.02405	1,033.907	18.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00680		0.00001	0.05430	0.00005	0.007	18.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	883.91300		0.88391	874.11360	0.87411	883.913	16.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.01300		0.00001	0.11360	0.00011	0.013	16.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	783.93290		0.78393	774.19320	0.77419	783.933	15.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.03290		0.00003	0.19320	0.00019	0.033	15.54	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	182.64620		0.18265	180.48290	0.18048	182.646	11.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	18.74620		0.01875	26.48290	0.02648	18.746	11.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	26.58090		0.02658	26.18810	0.02619	26.581	11.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	162.68090		0.16268	172.18810	0.17219	162.681	11.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	2.18450		0.00218	1.97820	0.00198	2.184	14.32	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	9.35	Put	468.28450		0.46828	477.97820	0.47798	468.284	14.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	289.55940		0.28956	283.08250	0.28308	289.559	12.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	5.65940		0.00566	9.08250	0.00908	5.659	12.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	280.19800		0.28020	274.00220	0.27400	280.198	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	6.29800		0.00630	10.00220	0.01000	6.298	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	270.90000		0.27090	265.00060	0.26500	270.900	11.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	7.00000		0.00700	11.00060	0.01100	7.000	11.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.91780		8.91780	8.91130	8.91130		11.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	32.01250		0.03201	31.73360	0.03173	32.013	13.74	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	464.21250		0.46421	470.43360	0.47043	464.213	13.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	89.30620		0.08931	89.19200	0.08919	89.306	11.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	211.50620		0.21151	217.89200	0.21789	211.506	11.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	86.40030		0.08640	86.29210	0.08629	86.400	12.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	218.60030		0.21860	224.99210	0.22499	218.600	12.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	83.58630		0.08359	83.48240	0.08348	83.586	12.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	225.78630		0.22579	232.18240	0.23218	225.786	12.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	918.54600		0.91855	912.80540	0.91281	918.546	13.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.74600		0.00075	1.50540	0.00151	0.746	13.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	819.15730		0.81916	813.72740	0.81373	819.157	12.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.35730		0.00136	2.42740	0.00243	1.357	12.70	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	95.39730		0.09540	95.26580	0.09527	95.397	11.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	197.59730		0.19760	203.96580	0.20397	197.597	11.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.95540		8.95540	8.94880	8.94880		11.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	148.74250		0.14874	146.69440	0.14669	148.743	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	253.34250		0.25334	257.89440	0.25789	253.343	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	77.79860		0.07780	76.41030	0.07641	77.799	13.75	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	472.39860		0.47240	477.61030	0.47761	472.399	13.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	162.68550		0.16269	162.00800	0.16201	162.685	12.22	0.00	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	9.02	Put	227.28550		0.22729	233.20800	0.23321	227.285	12.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	155.56230		0.15556	153.94870	0.15395	155.562	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	240.16230		0.24016	245.14870	0.24515	240.162	12.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	152.11530		0.15212	150.03660	0.15004	152.115	12.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	246.71530		0.24672	251.23660	0.25124	246.715	12.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	959.64140		0.95964	955.03020	0.95503	959.641	12.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	4.24140		0.00424	6.23020	0.00623	4.241	12.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	861.78460		0.86178	857.68370	0.85768	861.785	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	6.38460		0.00638	8.88370	0.00888	6.385	12.51	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.99380		8.99380	8.98740	8.98740		12.48	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	215.55120		0.21555	215.63360	0.21563	215.551	12.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	271.75120		0.27175	278.23360	0.27823	271.751	12.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	211.87780		0.21188	211.52970	0.21153	211.878	12.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	278.07780		0.27808	284.12970	0.28413	278.078	12.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	129.28220		0.12928	127.34050	0.12734	129.282	13.94	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	485.48220		0.48548	489.94050	0.48994	485.482	13.94	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	907.97880		0.90798	905.26380	0.90526	907.979	12.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	14.17880		0.01418	17.86380	0.01786	14.179	12.55	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	219.28600		0.21929	219.80080	0.21980	219.286	12.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	265.48600		0.26549	272.40080	0.27240	265.486	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.02860		9.02860	9.02210	9.02210		12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	269.29410		0.26929	268.55570	0.26856	269.294	13.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	300.69410		0.30069	306.45570	0.30646	300.694	13.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	178.35270		0.17835	175.66040	0.17566	178.353	14.21	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	499.75270		0.49975	503.56040	0.50356	499.753	14.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	951.50660		0.95151	950.25860	0.95026	951.507	12.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	22.90660		0.02291	28.15860	0.02816	22.907	12.71	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	277.11900		0.27712	276.92850	0.27693	277.119	13.05	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 26/06/2013	Any day expiry	9.04	Put	288.51900		0.28852	294.82850	0.29483	288.519	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	273.17960		0.27318	272.71340	0.27271	273.180	13.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	294.57960		0.29458	300.61340	0.30061	294.580	13.09	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05990		9.05990	9.05330	9.05330		13.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	264.77270		0.26477	261.44240	0.26144	264.773	13.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	404.87270		0.40487	408.14240	0.40814	404.873	13.78	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	261.48920		0.26149	258.16830	0.25817	261.489	13.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	411.58920		0.41159	414.86830	0.41487	411.589	13.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	130.50710		0.13051	127.32970	0.12733	130.507	15.98	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	870.60710		0.87061	874.02970	0.87403	870.607	15.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	268.10050		0.26810	264.76080	0.26476	268.100	13.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	398.20050		0.39820	401.46080	0.40146	398.201	13.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.06470		9.06470	9.05810	9.05810		13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	226.74860		0.22675	223.54560	0.22355	226.749	14.35	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	512.04860		0.51205	515.44560	0.51545	512.049	14.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	331.69180		0.33169	330.82610	0.33083	331.692	13.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	306.99180		0.30699	312.72610	0.31273	306.992	13.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	327.32080		0.32732	326.50110	0.32650	327.321	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	312.62080		0.31262	318.40110	0.31840	312.621	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	323.30110		0.32330	322.22610	0.32223	323.301	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	318.60110		0.31860	324.12610	0.32413	318.601	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	997.43600		0.99744	996.88990	0.99689	997.436	12.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	32.73600		0.03274	38.78990	0.03879	32.736	12.89	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.07070		9.07070	9.06400	9.06400		13.31	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	316.13470		0.31613	314.17130	0.31417	316.135	13.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	345.43470		0.34543	350.17130	0.35017	345.435	13.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	312.34020		0.31234	310.18500	0.31018	312.340	13.52	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	351.64020		0.35164	356.18500	0.35618	351.640	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Call	319.97730		0.31998	318.20270	0.31820	319.977	13.45	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	339.27730		0.33928	344.20270	0.34420	339.277	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.10180		9.10180	9.09500	9.09500		13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	286.48310		0.28648	282.97680	0.28298	286.483	14.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	494.68310		0.49468	497.97680	0.49798	494.683	14.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	167.66670		0.16767	164.21530	0.16422	167.667	16.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	905.86670		0.90587	909.21530	0.90922	905.867	16.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	308.83240		0.30883	305.27900	0.30528	308.832	14.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	447.03240		0.44703	450.27900	0.45028	447.032	14.06	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	292.67950		0.29268	289.15910	0.28916	292.680	14.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	480.87950		0.48088	484.15910	0.48416	480.879	14.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	289.56140		0.28956	286.04940	0.28605	289.561	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	487.76140		0.48776	491.04940	0.49105	487.761	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.13500		9.13500	9.12820	9.12820		13.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	195.95730		0.19596	192.08750	0.19209	195.957	16.25	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	940.95730		0.94096	943.88750	0.94389	940.957	16.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	337.29750		0.33730	333.29770	0.33330	337.298	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	492.29750		0.49230	495.09770	0.49510	492.298	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	334.03130		0.33403	330.03920	0.33004	334.031	14.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	499.03130		0.49903	501.83920	0.50184	499.031	14.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	330.80350		0.33080	326.81640	0.32682	330.803	14.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	505.80350		0.50580	508.61640	0.50862	505.803	14.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	340.59700		0.34060	336.59210	0.33659	340.597	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	485.59700		0.48560	488.39210	0.48839	485.597	14.32	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.31660		9.31660	9.30830	9.30830		15.01	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	652.92290		0.65292	643.40860	0.64341	652.923	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	446.32290		0.44632	445.10860	0.44511	446.323	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	661.71990		0.66172	652.15920	0.65216	661.720	14.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.09	Put	435.11990		0.43512	433.85920	0.43386	435.120	14.47	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	657.30680		0.65731	647.76730	0.64777	657.307	14.50	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	440.70680		0.44071	439.46730	0.43947	440.707	14.50	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.32520		9.32520	9.31710	9.31710		15.04	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	672.94510		0.67295	663.37330	0.66337	672.945	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	457.74510		0.45775	456.27330	0.45627	457.745	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	681.73080		0.68173	672.10400	0.67210	681.731	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	446.53080		0.44653	445.00400	0.44500	446.531	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	677.32000		0.67732	667.72060	0.66772	677.320	14.54	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	452.12000		0.45212	450.62060	0.45062	452.120	14.54	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.95379		113.95379	113.66355	113.66355			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	637.61000		0.63761	347.37000	0.34737	637.610		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.82997		88.59585	8.81045	88.76142			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,415.59000		79.41559	79,581.16000	79.58116	79,415.590		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			8.91937		89.75975	8.89931	89.92706			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	667.55000		0.66755	834.86000	0.83486	667.550		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,708.42000		78.70842	78,875.73000	78.87573	78,708.420		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

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			440.32200		440.32200	441.13300	441.13300			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	73,320.00000		7.33200	81,430.00000	8.14300	73,320.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	73,220.00000		7.32200	81,330.00000	8.13300	73,220.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	73,120.00000		7.31200	81,230.00000	8.12300	73,120.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.10600		446.10600	446.92600	446.92600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	1,160.00000		0.11600	9,360.00000	0.93600	1,160.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	1,060.00000		0.10600	9,260.00000	0.92600	1,060.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	960.00000		0.09600	9,160.00000	0.91600	960.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.43400		452.43400	453.26500	453.26500			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	64,440.00000		6.44400	72,750.00000	7.27500	64,440.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	64,340.00000		6.43400	72,650.00000	7.26500	64,340.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	64,240.00000		6.42400	72,550.00000	7.25500	64,240.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 02/05/2013	Index Future	201.36500		201.36500	200.69900	200.69900			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	204.03500		204.03500	203.36000	203.36000			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.95500		206.95500	206.27000	206.27000			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	543.26500		543.26500	543.51400	543.51400			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.06000	94.94000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.04000	94.96000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.03000	94.97000	5.02000	94.98000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.03000	94.97000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.03000	94.97000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.07000	94.93000	5.07000	94.93000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.17000	94.83000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.29000	94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	5.44000	94.56000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	5.60000	94.40000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	7.54970	7.54970	7.47100	7.47100			7.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	660.04690		0.66005	582.22760	0.58223	660.047	11.79	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.34690		0.00035	1.22760	0.00123	0.347	11.79	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	650.06890		0.65007	572.30470	0.57230	650.069	11.70	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.36890		0.00037	1.30470	0.00130	0.369	11.70	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	640.09250		0.64009	562.38710	0.56239	640.093	11.61	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.39250		0.00039	1.38710	0.00139	0.393	11.61	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.60680		7.60680	7.52810	7.52810		9.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	331.99140		0.33199	283.04440	0.28304	331.991	9.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	65.19140		0.06519	94.94440	0.09494	65.191	9.68	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	324.52910		0.32453	276.29950	0.27630	324.529	9.67	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	67.72910		0.06773	98.19950	0.09820	67.729	9.67	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	317.14290		0.31714	269.63690	0.26964	317.143	9.66	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	70.34290		0.07034	101.53690	0.10154	70.343	9.66	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			6.82971		107.92141	6.77873	108.29751			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,533.61000		1.53361	1,909.71000	1.90971	1,533.610		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,605.83000		1.60583	1,981.93000	1.98193	1,605.830		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,677.99000		1.67799	2,054.09000	2.05409	1,677.990		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			6.88375		109.33924	6.83093	109.71978			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,869.42000		2.86942	3,249.96000	3.24996	2,869.420		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,938.79000		2.93879	3,319.33000	3.31933	2,938.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,008.10000		3.00810	3,388.64000	3.38864	3,008.100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.35848		119.72319	5.33094	119.79021		1.72	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	358.41000		0.35841	394.16000	0.39416	358.410	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	403.38000		0.40338	372.11000	0.37211	403.380	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	370.64000		0.37064	407.08000	0.40708	370.640	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	391.27000		0.39127	360.69000	0.36069	391.270	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	383.12000		0.38312	420.24000	0.42024	383.120	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	379.42000		0.37942	349.52000	0.34952	379.420	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.35987		121.29598	5.32884	121.36342		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,840.35000		91.84035	91,907.79000	91.90779	91,840.350	1.70	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	1.70	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.36888		116.20911	5.33279	116.27741		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	824.84000		0.82484	868.36000	0.86836	824.840	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	407.55000		0.40755	382.77000	0.38277	407.550	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	836.71000		0.83671	880.55000	0.88055	836.710	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	400.60000		0.40060	376.14000	0.37614	400.600	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	848.67000		0.84867	892.83000	0.89283	848.670	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	393.74000		0.39374	369.60000	0.36960	393.740	1.50	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.37549		130.50471	7.33502	130.91168		11.42	0.00	0	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	634.32000		0.63432	722.42000	0.72242	634.320	11.19	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,133.18000		7.13318	6,814.31000	6.81431	7,133.180	11.19	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,795.00000		2.79500	3,028.58000	3.02858	2,795.000	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,649.52000		2.64952	2,476.13000	2.47613	2,649.520	11.39	0.00	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	7.40	Call	2,845.87000		2.84587	3,081.81000	3.08181	2,845.870	11.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,600.27000		2.60027	2,429.24000	2.42924	2,600.270	11.39	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,897.27000		2.89727	3,135.55000	3.13555	2,897.270	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,551.66000		2.55166	2,382.97000	2.38297	2,551.660	11.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,951.88000		4.95188	5,261.31000	5.26131	4,951.880	11.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,270.71000		1.27071	1,173.17000	1.17317	1,270.710	11.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.44139		126.93430	7.39961	127.34605		13.03	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,597.50000		3.59750	3,799.10000	3.79910	3,597.500	12.96	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,499.14000		5.49914	5,288.99000	5.28899	5,499.140	12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,661.89000		117.66189	118,073.64000	118.07364	117,661.890	13.53	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.51470		128.73422	7.47139	129.15169		12.70	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,045.25000		9.04525	9,342.07000	9.34207	9,045.250	13.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,138.28000		3.13828	3,017.63000	3.01763	3,138.280	13.09	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,105.39000		9.10539	9,403.12000	9.40312	9,105.390	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,108.60000		3.10860	2,988.86000	2.98886	3,108.600	13.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,816.56000		12.81656	13,161.04000	13.16104	12,816.560	13.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,684.91000		1.68491	1,611.92000	1.61192	1,684.910	13.29	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,985.26000		8.98526	9,281.15000	9.28115	8,985.260	13.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,168.21000		3.16821	3,046.63000	3.04663	3,168.210	13.08	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future			289.98665	289.98665	289.24051	289.24051			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,596.65000	7.59665	6,850.51000	6.85051	7,596.650		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	7,586.65000	7.58665	6,840.51000	6.84051	7,586.650		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	7,576.65000	7.57665	6,830.51000	6.83051	7,576.650		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			5.17754	108.77818	5.13728	108.84249		1.02	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,837.41000	1.83741	1,773.11000	1.77311	1,837.410	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,821.08000	1.82108	1,756.78000	1.75678	1,821.080	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,804.74000	1.80474	1,740.44000	1.74044	1,804.740	0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.15319	105.80310	5.10543	105.86786		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,557.42000	68.55742	68,622.18000	68.62218	68,557.420	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.10842	107.30335	5.04853	107.36894		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	161.19000	0.16119	184.06000	0.18406	161.190	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	510.62000	0.51062	467.90000	0.46790	510.620	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	164.76000	0.16476	187.98000	0.18798	164.760	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	503.19000	0.50319	460.82000	0.46082	503.190	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	168.39000	0.16839	191.96000	0.19196	168.390	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	495.82000	0.49582	453.80000	0.45380	495.820	0.83	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			215.49079		215.49079	213.98733	213.98733			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,450.79000		4.45079	2,947.33000	2.94733	4,450.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,440.79000		4.44079	2,937.33000	2.93733	4,440.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	4,430.79000		4.43079	2,927.33000	2.92733	4,430.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.84090		110.32464	5.81484	110.42914		3.91	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	897.49000		0.89749	960.39000	0.96039	897.490	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	700.95000		0.70095	659.35000	0.65935	700.950	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	919.47000		0.91947	983.18000	0.98318	919.470	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	682.95000		0.68295	642.16000	0.64216	682.950	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	941.75000		0.94175	1,006.27000	1.00627	941.750	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	665.27000		0.66527	625.29000	0.62529	665.270	3.94	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.87585		111.77395	5.84805	111.87938		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,560.75000		98.56075	98,666.18000	98.66618	98,560.750	3.98	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	3.98	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.92240		109.19929	5.89234	109.30616		3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,524.59000		1.52459	1,585.76000	1.58576	1,524.590	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,213.89000		1.21389	1,168.19000	1.16819	1,213.890	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,969.77000		106.96977	107,076.64000	107.07664	106,969.770	3.86	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	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,011.08000		1.01108	1,058.90000	1.05890	1,011.080	3.64	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,768.99000		1.76899	1,709.94000	1.70994	1,768.990	3.64	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
R203	On 07/11/2013	Bond Future	5.99	Call	1,486.23000		1.48623	1,546.53000	1.54653	1,486.230	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,246.37000		1.24637	1,199.80000	1.19980	1,246.370	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,505.16000		1.50516	1,565.89000	1.56589	1,505.160	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,229.87000		1.22987	1,183.73000	1.18373	1,229.870	3.67	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.09819		111.94009	6.07244	112.06777		5.36	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,649.64000		1.64964	1,738.79000	1.73879	1,649.640	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	704.31000		0.70431	665.78000	0.66578	704.310	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,681.15000		1.68115	1,771.08000	1.77108	1,681.150	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	686.81000		0.68681	649.06000	0.64906	686.810	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,712.96000		1.71296	1,803.66000	1.80366	1,712.960	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	669.64000		0.66964	632.66000	0.63266	669.640	5.46	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.14337		109.38405	6.11624	109.51296		5.58	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,500.55000		100.50055	100,629.46000	100.62946	100,500.550	5.86	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	5.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.19537		110.93511	6.16651	111.06579		5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,280.57000		4.28057	4,384.22000	4.38422	4,280.570	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	713.70000		0.71370	686.67000	0.68667	713.700	5.42	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,179.01000		2.17901	2,254.37000	2.25437	2,179.010	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,751.87000		1.75187	1,696.55000	1.69655	1,751.870	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,203.89000		2.20389	2,279.72000	2.27972	2,203.890	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,731.73000		1.73173	1,676.88000	1.67688	1,731.730	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,228.92000		2.22892	2,305.22000	2.30522	2,228.920	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,711.76000		1.71176	1,657.38000	1.65738	1,711.760	5.20	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.19058		103.85612	5.13071	103.89691		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,239.07000		1.23907	1,198.28000	1.19828	1,239.070	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,232.12000		1.23212	1,191.33000	1.19133	1,232.120	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,225.17000		1.22517	1,184.38000	1.18438	1,225.170	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.08861		101.45855	4.99568	101.49949		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,460.44000		30.46044	30,501.38000	30.50138	30,460.440	0.34		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	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.72686		102.89716	4.49531	102.93862		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	14.02000		0.01402	26.29000	0.02629	14.020	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	92.26000		0.09226	63.07000	0.06307	92.260	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	14.44000		0.01444	26.95000	0.02695	14.440	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	90.88000		0.09088	61.93000	0.06193	90.880	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	14.86000		0.01486	27.62000	0.02762	14.860	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	89.51000		0.08951	60.81000	0.06081	89.510	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.34876		107.08102	6.31285	107.28031		6.69		0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,590.21000		1.59021	1,713.84000	1.71384	1,590.210	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,085.94000		1.08594	1,010.28000	1.01028	1,085.940	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,621.70000		1.62170	1,746.59000	1.74659	1,621.700	6.76		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,062.34000		1.06234	987.94000	0.98794	1,062.340	6.76		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Call	1,653.52000		1.65352	1,779.67000	1.77967	1,653.520	6.77	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,039.11000		1.03911	965.97000	0.96597	1,039.110	6.77	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.40104		104.85119	6.36342	105.05273		6.89	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,280.00000		97.28000	97,481.54000	97.48154	97,280.000	7.21	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.21	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.45676		106.33794	6.41713	106.54225		6.64	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,058.35000		3.05835	3,184.49000	3.18449	3,058.350	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,865.75000		1.86575	1,787.58000	1.78758	1,865.750	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,088.62000		3.08862	3,215.41000	3.21541	3,088.620	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,845.26000		1.84526	1,767.74000	1.76774	1,845.260	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,119.02000		3.11902	3,246.46000	3.24646	3,119.020	6.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,824.94000		1.82494	1,748.07000	1.74807	1,824.940	6.72	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.48626		102.28398	6.44535	102.53667		7.97	0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,016.63000		2.01663	2,182.28000	2.18228	2,016.630	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,073.92000		1.07392	986.88000	0.98688	1,073.920	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,053.63000		2.05363	2,220.78000	2.22078	2,053.630	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,049.97000		1.04997	964.43000	0.96443	1,049.970	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,090.96000		2.09096	2,259.61000	2.25961	2,090.960	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,026.41000		1.02641	942.37000	0.94237	1,026.410	8.04	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.53499		103.62766	6.49241	103.88329		8.23	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,583.19000		94.58319	94,838.82000	94.83882	94,583.190	8.62	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.59170		101.70117	6.54713	101.96032		8.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	6,151.79000		6.15179	6,356.67000	6.35667	6,151.790	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,043.89000		1.04389	989.62000	0.98962	1,043.890	8.63	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,465.56000		3.46556	3,622.26000	3.62226	3,465.560	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,322.40000		2.32240	2,219.95000	2.21995	2,322.400	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,498.79000		3.49879	3,656.28000	3.65628	3,498.790	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,298.40000		2.29840	2,196.74000	2.19674	2,298.400	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,532.17000		3.53217	3,690.45000	3.69045	3,532.170	8.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,274.60000		2.27460	2,173.73000	2.17373	2,274.600	8.31	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.24710		80.21125	8.22737	80.38087		17.00	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,546.08000		1.54608	1,625.97000	1.62597	1,546.080	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,800.94000		3.80094	3,711.21000	3.71121	3,800.940	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,577.98000		1.57798	1,658.85000	1.65885	1,577.980	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,743.31000		3.74331	3,654.56000	3.65456	3,743.310	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,610.30000		1.61030	1,692.15000	1.69215	1,610.300	16.89	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,686.25000		3.68625	3,598.48000	3.59848	3,686.250	16.89	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.31455		81.26498	8.29433	81.43647		18.05	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,315.87000		71.31587	71,487.36000	71.48736	71,315.870	18.77	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.39002		79.27289	8.36921	79.44674		20.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,598.06000		10.59806	10,739.52000	10.73952	10,598.060	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,125.32000		2.12532	2,092.93000	2.09293	2,125.320	20.88	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,128.11000		7.12811	7,247.45000	7.24745	7,128.110	20.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	3,898.77000		3.89877	3,844.26000	3.84426	3,898.770	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,174.05000		7.17405	7,293.76000	7.29376	7,174.050	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,866.63000		3.86663	3,812.49000	3.81249	3,866.630	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,220.09000		7.22009	7,340.17000	7.34017	7,220.090	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,834.71000		3.83471	3,780.94000	3.78094	3,834.710	20.31	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			164.37888		164.37888	164.27622	164.27622			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,238.88000		3.23888	3,136.22000	3.13622	3,238.880		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,228.88000		3.22888	3,126.22000	3.12622	3,228.880		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,218.88000		3.21888	3,116.22000	3.11622	3,218.880		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.66212		128.66212	128.32837	128.32837			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,972.12000		2.97212	2,638.37000	2.63837	2,972.120		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,962.12000		2.96212	2,628.37000	2.62837	2,962.120		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,952.12000		2.95212	2,618.37000	2.61837	2,952.120		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.84174		134.84174	134.73746	134.73746				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,751.74000		3.75174	3,647.46000	3.64746	3,751.740			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,741.74000		3.74174	3,637.46000	3.63746	3,741.740			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,731.74000		3.73174	3,627.46000	3.62746	3,731.740			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			7.94519		92.35009	7.91520	92.61552		15.29		0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,147.92000		2.14792	2,287.95000	2.28795	2,147.920	15.23		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,083.86000		3.08386	2,958.46000	2.95846	3,083.860	15.23		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,187.25000		2.18725	2,328.75000	2.32875	2,187.250	15.23		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,033.62000		3.03362	2,909.69000	2.90969	3,033.620	15.23		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,227.02000		2.22702	2,369.99000	2.36999	2,227.020	15.23		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,983.94000		2.98394	2,861.48000	2.86148	2,983.940	15.23		0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.01194		93.56327	7.98113	93.83187		15.71		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,948.25000		82.94825	83,216.85000	83.21685	82,948.250	16.28		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.28		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.08834		91.35298	8.05657	91.62536		16.62		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,506.66000		7.50666	7,694.61000	7.69461	7,506.660	17.02		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,358.34000		3.35834	3,273.91000	3.27391	3,358.340	17.02		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,556.49000		7.55649	7,745.05000	7.74505	7,556.490	17.03		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,328.31000		3.32831	3,244.49000	3.24449	3,328.310	17.03		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,606.44000		7.60644	7,795.59000	7.79559	7,606.440	17.04		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,298.52000		3.29852	3,215.29000	3.21529	3,298.520	17.04		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.27350		81.99800	8.25886	82.13143		17.82		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,218.38000		73.21838	73,351.81000	73.35181	73,218.380	18.54		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.54		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.33805		83.07525	8.32306	83.21006		18.36		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,627.35000		72.62735	72,762.16000	72.76216	72,627.350	19.02		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.02		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42820		1.42820	1.42650	1.42650		12.29		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,382.93870		0.13829	1,366.76660	0.13668	1,382.939	13.50		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.93870		0.00009	1.76660	0.00018	0.939	13.50		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,283.39650		0.12834	1,267.56870	0.12676	1,283.396	13.17		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	1.39650		0.00014	2.56870	0.00026	1.397	13.17		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,184.22120		0.11842	1,168.90220	0.11689	1,184.221	12.97		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	2.22120		0.00022	3.90220	0.00039	2.221	12.97		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44020		1.44020	1.43900	1.43900		13.45		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	709.01710		0.07090	708.97940	0.07090	709.017	12.67		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	207.01710		0.02070	218.97940	0.02190	207.017	12.67		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	643.38040		0.06434	644.11120	0.06441	643.380	12.67		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	241.38040		0.02414	254.11120	0.02541	241.380	12.67		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	586.30660		0.05863	587.06460	0.05871	586.307	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	284.30660		0.02843	297.06460	0.02971	284.307	12.83		0.00	0	0.00
Total for Derivatives :												300,388,272.90	61,840	1 602 620.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	99.94188	12.33701	99.94188	12.30648			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	24.58642	108.85858	24.52747		693,973,447,500.00	6,375,000	6,375,000.00	
AA04	On 22/03/2017	Spot Bond	100.00011	9.96663	100.00011	9.94195		0.00	0	0.00	
AA05	On 22/03/2019	Spot Bond	111.70673	12.40077	111.70673	12.37040		0.00	0	11,900,000.00	
AB010	On 21/11/2022	Spot Bond	100.63261	0.01970	100.63261	0.01965		0.00	0	667,000.00	
AB011	On 21/11/2023	Spot Bond	100.64155	0.00802	100.64155	0.00800		0.00	0	0.00	
AB012	On 21/11/2022	Spot Bond	8.00000	46.53748	8.00000	46.52739		0.00	0	0.00	
AB013	On 21/11/2018	Spot Bond	101.73855	10.81350	101.73855	10.78897		0.00	0	0.00	
AB06	On 27/03/2015	Spot Bond	105.29362	26.42502	105.29362	26.36334		16,636,391,960.00	158,000	12,139,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	50.07517	105.62267	49.95799		0.00	0	9,886,000.00	
AB08	On 03/05/2017	Spot Bond	100.96284	9.51413	100.96284	9.49010		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	111.66393	14.17922	111.66393	14.14451		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.00003	61.69534	100.00003	61.49844		0.00	0	0.00	
ABCP11	On 31/03/2013	Spot Bond	215.58145	85.94515	215.58145	85.53648		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.47883	134.94825	31.38661		6,113,155,725,000.00	45,300,000	7,550,000.00	
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.88465	269.82094	2.87115		0.00	0	200,000.00	
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.70590	100.53123	23.64821		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	100.25380	43.16456	100.25380	43.05743		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.48172	100.10451	13.44830			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.70410	100.10764	8.68252			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.21730	100.11256	8.19693			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.28420	100.11573	8.26366			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.10888	113.03853	29.03692			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.37548	102.88112	23.31611			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.56786	106.71879	35.48393		10,245,003,840.00		96,000	113,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.22865	101.43096	30.15284			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.68020	100.69530	23.62119		4,027,812,000,000.00		40,000,000	15,500,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.66428	101.53927	11.63500			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.33458	101.47729	16.29360			0.00	0	2,500,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.83977	101.61005	9.81505			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	54.57875	104.93328	54.57874			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.64808	108.48706	70.47913		4,556,456,520.00		42,000	1,150,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	62.70550	101.57306	62.50265			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	54.43750	100.00000	108.57753			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On 15/02/2013	Spot Bond	100.57314	52.58685	100.57314	52.58684				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	75.00000	100.00000	100.00000				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	85.96913	215.26681	85.56083				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.97874	133.33110	42.85399				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.79270	122.14204	22.73082				0.00	0	1,899,700.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.48534	113.35700	9.46104				0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	4.88960	100.00000	4.87866			58,941,060,000,000.00	589,410,600	1,400,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.14304	123.70523	17.09750				0.00	0	250,000.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.29910	102.18114	17.25543				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.29989	99.83242	11.27195				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.35834	99.82309	11.33026				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.91561	99.81405	11.88615				0.00	0	250,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.35521	106.48741	5.34220				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.32111	100.00000	22.26584				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.97525	165.75435	3.96175				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.45430	157.68318	13.41024				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.22140	170.05600	3.21025				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	140.99673	143.83197	140.45826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	3.78044	172.68858	3.76722			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	85.94820	215.54135	85.53958			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	85.94471	215.58717	85.53604			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.93673	71.58015	6.92648			0.00	0	2,900,000.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.93673	71.58015	6.92648			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	102.70353	100.36979	102.43159			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.60573	84.61000	12.58457			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.55498	92.57000	19.51990			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.37874	100.05362	11.35055			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.44026	95.34000	17.40829			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.67596	100.00000	32.61396			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.27429	94.00000	16.24477			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.24748	94.99000	15.21961			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.15219	89.20000	23.11111			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.56368	90.02000	30.50892			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.23534	101.37010	9.21220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	101.21709	9.08498	101.21709	9.06224			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.22394	89.83000	29.17166			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.39084	136.93312	21.32962			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.70249	102.86000	24.65466			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.14605	96.69000	25.09858			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.16523	96.61000	24.11964			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.77307	96.38000	23.72830			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.65004	99.94804	9.62615			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.48249	121.81240	24.41823			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	75.95883	104.20000	75.80295			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.59426	101.30453	9.57023			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.49474	93.54000	21.45513			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.40073	92.85000	20.36334			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.02546	103.39542	2.02080		31,018,626,000.00		300,000	700,000.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.68695	149.61017	2.67871			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.32294	196.08295	2.31424			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.95474	95.40000	16.92339			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	71.44434	107.27000	71.29465			0.00	0	2,727,273.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	94.09000	16.81443	94.09000	16.78331			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.24158	100.00000	7.18549		20,000,000,000,000.00	200,000,000	400,000,000.00	
ABN68	On 12/02/2018	Spot Bond	100.00000	3.13104	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.62049	114.69202	13.58642		8,716,593,520.00	76,000	4,356,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	24.43708	105.76936	24.37984		9,625,011,760.00	91,000	4,004,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.79203	102.79126	9.76974		11,409,829,860.00	111,000	3,219,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.49277	101.48825	12.46448			0.00	0	8,224,400.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.50586	110.44192	18.46096			0.00	0	17,800,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	37.41319	125.04605	37.31033			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.46842	4.00000	121.44491			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.84620	274.59193	2.83272			0.00	0	2,427,400.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.81146	123.88924	4.79826			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.53889	128.40915	2.53174			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	80.96471	99.53952	80.72604			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	98.58689	100.06620	98.33714			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	89.14053	100.07265	88.71579			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.58169	100.00000	25.51835			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	66.95668	100.53957	66.74200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On 20/04/2013	Spot Bond	101.66199	88.70630	101.66199	88.49510			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	66.95668	100.53957	66.74200			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	85.08788	101.42690	84.89400			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	90.10553	102.82057	89.90349			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.93929	111.03772	26.87364			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.82582	100.83941	20.77500			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.10310	100.86237	21.05159			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.03271	101.18756	24.97143			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	62.21483	100.06785	62.01617			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	62.18739	100.06721	61.98881			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.54848	100.81643	20.49834			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.50370	54.43317	8.49359			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	46.32690	100.61624	46.21405			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	61.93159	99.86961	61.77841			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.86765	100.00000	19.82996			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	100.07583	62.55326	100.07583	62.35350			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.15427	100.07969	18.10928			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.03404	100.08857	18.98686			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.76206	100.07573	17.71804			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.02707	100.07841	17.98240			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.14367	100.07959	18.09871			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.15024	103.08180	10.12696			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.15024	103.08180	10.12696			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.19706	103.10163	10.17366			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.55003	100.07361	17.50654			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.19706	103.10163	10.17366			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.10341	103.06198	10.08023			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.84385	79.64238	28.79760			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.79267	100.07204	30.71637			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	63.44233	100.07100	63.28514			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.21864	99.94507	17.17603			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	63.44233	100.07100	63.28514			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.26516	100.07684	9.24220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	9.08750	100.07933	9.06498			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.03942	100.08039	9.01702			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.80709	100.07826	8.78527			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	63.16008	100.06560	63.00359			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.83599	100.07361	9.81161			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	85.50823	101.31884	85.24059			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.84400	110.28658	10.81471			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	43.19800	100.06728	43.09096			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.86060	105.71996	49.74384			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	56.83512	100.99526	56.69154			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.76422	101.18059	7.74480			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.71094	102.01291	7.69150			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	57.41140	101.04786	57.26789			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.31629	100.00000	4.30669			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.54549	100.00000	5.53307			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.14346	72.59933	14.12233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	127.83552	3.37282	127.83552	3.36363		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	127.87043	3.50244	127.87043	3.49288		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	8.55895	100.07569	8.53774		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	37.03071	100.62321	36.93746		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	37.03071	100.62321	36.93746		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	57.41140	101.04786	57.26789		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	30.46065	100.51806	30.38652		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	30.87506	100.07299	30.79855		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	30.82013	100.07235	30.74376		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	8.31452	101.33418	8.29369		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	12.53831	100.41093	12.50715		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	8.30300	101.33457	8.28220		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	9.88944	103.90444	9.86661		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	9.93503	103.93140	9.91208		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	30.82478	100.22094	30.74829		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	12.59989	100.59173	12.56852		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	11.98897	99.93469	11.95930		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	8.59378	100.07603	8.57249		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	67.45855	100.93686	70.84387			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	42.96842	100.27790	42.86176			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.81672	100.06196	42.71063			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.78964	100.07446	10.76290			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	55.44313	100.76536	55.30334			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.03435	100.06587	21.97976			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.86375	100.06402	21.80958			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.19492	100.06760	22.13992			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.76694	100.07424	10.74026			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.36975	100.07047	10.34405			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.06447	100.06619	22.00979			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.17485	100.06739	22.11991			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.16080	102.65284	14.12844			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.04117	100.06844	16.99895			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.11463	100.06674	22.05984			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.22095	100.09530	45.10888			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.33233	100.18292	22.27693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	100.06691	42.94011	100.06691	42.83371		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	10.84343	108.26890	10.81768		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	10.73291	100.07386	10.70631	240,177,264,000.00		2,400,000	600,000.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.78888	103.66222	4.77750		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	22.16481	100.06728	22.10989		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	22.18493	100.06735	22.12996		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	10.65300	100.07626	10.62660		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.92095	100.07891	8.89884		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	8.34236	100.07361	8.32169		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	62.26425	100.07223	62.06542		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	31.05701	100.07839	30.98005		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	22.66564	100.07574	22.60947		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	11.22039	100.08155	11.19259		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	10.65300	100.07626	10.62660		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	8.97880	100.07944	8.95656		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	9.96148	100.07796	9.93679		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	8.47493	100.07839	8.45393		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	11.90245	100.07515	11.87296		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	8.70270	100.07965	8.68114			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.85356	100.08103	8.83162			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	61.91200	100.06425	61.71430			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	61.94865	100.06489	61.75083			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.86012	100.06989	16.81834			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.01915	100.07148	16.97698			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.80015	100.08134	8.77834			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.80015	100.08134	8.77834			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.84447	100.08737	11.81512			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.83558	100.07679	9.81121			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.75370	100.08652	11.72457			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.78774	100.08684	11.75853			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.84447	100.08737	11.81512			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.92201	85.50175	6.90841			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.99759	100.08315	8.97529			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.99759	100.08315	8.97529			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01746	100.00000	0.01742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01682	100.00000	0.01678		6,942,000,000,000.00	69,420,000	69,420,000.00	
ACL205	On 20/03/2016	Spot Bond	100.00000	5.55577	100.00000	5.52606		1,500,000,000,000.00	15,000,000	15,000,000.00	
ADB03S	On 09/04/2013	Spot Bond	103.67806	96.14775	103.67806	95.90861		0.00	0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	3.52727	100.00000	3.51844		0.00	0	0.00	
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.61637	100.56844	30.54183		0.00	0	0.00	
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.14261	100.63477	31.06674		0.00	0	0.00	
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.49323	100.67892	31.41648		0.00	0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.51912	101.20949	15.48027		0.00	0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.22150	101.34649	16.18084		0.00	0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.15593	101.52904	17.11286		0.00	0	0.00	
AIR01	On 15/03/2019	Spot Bond	108.27946	12.01626	108.27946	11.98756		324,838,380.00	3,000	4,014,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	12.63357	124.59492	12.60000		0.00	0	600,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.86284	100.00000	31.78393		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	115.64616	19.76648	115.64616	19.71671		2,197,277,040.00	19,000	8,947,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.45932	100.00000	30.38390		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.00793	100.00000	14.97453		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.47955	154.79211	4.46509		0.00	0	1,650,000.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.53386	129.92747	39.42468		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	101.15622	88.52104	101.15622	88.30454				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.25124	99.92565	11.22340				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.94455	112.23984	12.91290			162,209,016,768.00		1,445,200	2,253,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.19328	101.18527	20.14275				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.30662	101.23711	9.28332				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.39838	100.00000	61.24634				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.98648	100.00000	8.96398				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.78000	114.82122	22.72329			5,166,954,900.00		45,000	1,548,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.21662	99.81750	10.19136				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	63.31752	100.11329	63.11525				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.81699	103.73691	68.65830				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.88104	99.83571	29.80715				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.88031	105.24488	34.79938				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.05655	111.52726	14.02237				0.00	0	868,000.00
BAW9	On 03/02/2014	Spot Bond	100.88946	56.38758	100.88946	56.24526				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.60146	104.32215	18.55362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	99.81811	85.88636	99.81811	85.49830			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.04354	102.00706	20.99050			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.02802	101.95171	20.97504			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.80413	99.81798	14.76753			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.93887	101.94160	20.88613			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.03634	104.59763	14.00015			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.25177	99.81335	20.20171		5,805,461,243,572.90	58,163,174	29,081,587.00	
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.25177	99.81335	20.20171			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.09824	99.81340	17.05597			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.67238	101.35805	17.62809			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.59250	102.22265	18.54555			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.04354	102.00706	20.99050			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.91264	102.70168	17.86722			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.30149	102.35327	12.27038			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.47491	99.82359	14.43912			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.47627	99.81671	14.44048			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.47627	99.81671	14.44048			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.87315	99.82722	31.79435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On 31/03/2013	Spot Bond	99.86832	96.33197	99.86832	96.09499				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.55119	97.82330	19.50373				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.54733	103.70924	13.51266				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.85817	99.79214	14.82144				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.80433	100.04409	12.77262				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.64521	99.77076	1.64115				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.45074	92.33087	12.42204				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.20545	99.87024	60.01354				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.69198	99.83486	18.64576				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.91662	99.06007	9.89227				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.67364	99.81958	0.67197				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.75244	104.16088	21.69657				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.82378	103.97505	19.77295				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.11030	106.00425	17.06566				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.69997	99.75847	14.66365				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27722	99.75846	0.27653				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.87254	100.00000	6.85950				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.15671	100.00000	21.10432			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.25499	100.00000	19.20730			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.88580	100.00000	11.85636			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.90237	100.00000	11.87256			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.37049	100.00000	14.33491			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.45179	100.00000	12.42095			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	100.10360	100.20198	99.84309			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.07264	102.32067	31.99158			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.86776	102.37811	19.81752			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.11411	169.54509	2.10695			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.23215	150.32167	10.20647			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.82737	150.48996	11.79766			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.25578	105.72100	10.23190			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	38.95515	101.02420	38.85671			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	88.22522	101.68745	87.94018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	100.66680	54.53336	100.66680	54.39598				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	55.50663	100.64029	55.36685				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	88.07771	104.00756	87.78854				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	56.54683	100.90417	56.40408				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	96.36666	101.68177	96.12572				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.54345	100.33377	8.52223				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.55010	100.06919	30.47441				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.68430	100.00000	33.59996				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.39444	100.00000	74.25027				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.26632	101.11913	12.23563				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.31496	101.12772	12.28416				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.46086	101.15348	12.42969				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.94677	101.23934	12.91435				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.43205	101.32517	13.39840				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.78753	101.56516	14.75040				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.90740	100.00000	5.89277				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.86378	100.93890	9.83915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.20737	100.99127	10.18187			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.35453	101.01372	10.32866			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.40358	101.02120	10.37758			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.99162	101.11093	10.96413			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.77432	101.23048	11.74484			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.69731	100.00000	3.68815			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.69731	100.00000	3.68815			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.86151	100.10441	9.83707			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.49288	100.11338	10.46687			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.66505	100.11583	10.63862			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.62685	107.76177	14.59206			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.18155	100.12316	11.15383			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.09963	100.13609	12.06963			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.65214	100.00000	2.64558			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.65214	100.00000	2.64558			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.62673	110.26280	34.54282		15,547,054,800.00	141,000	6,137,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.91835	100.53667	7.89907		0.00	0	0.00	
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.71284	96.69296	69.58433		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC28	On 20/02/2013	Spot Bond	99.18162	99.72901	99.18162	99.45948			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.96351	100.49749	16.92223			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.86799	100.00000	7.84893			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.27089	100.60117	8.25075			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.98574	100.49926	16.94441			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.35248	100.52855	17.31024			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	18.01898	100.58172	17.97510			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.79190	100.80214	20.74117			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	16.12075	101.17004	16.08129			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	91.12432	100.10916	90.67939			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	88.84812	100.17136	88.56293			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	63.58346	100.07370	63.42590			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	81.57305	100.27042	81.40059			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.17052	100.00000	9.14782			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.43297	112.83919	34.34797			5,303,441,930.00	47,000	3,413,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.12659	121.22515	18.07920			3,394,304,200.00	28,000	108,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	101.55684	13.75367	101.55684	13.71913			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.57535	100.95576	38.47793			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.99712	108.79348	17.95399		11,205,728,440.00		103,000	8,457,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.16362	109.29382	16.12474			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.41671	101.38676	10.39030			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.38326	110.62195	11.35561			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.31577	100.52977	19.26718			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.57480	105.82127	13.54299		11,957,803,510.00		113,000	2,997,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.68578	100.81182	9.66214			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.72376	105.70562	10.69906			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.28294	100.97754	15.24433			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.58189	100.26196	11.55313			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.88843	123.26011	11.85711			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.59235	119.72199	11.56251			0.00	0	2,639,700.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.71066	123.54995	13.67426		140,229,193,250.00		1,135,000	27,135,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	16.18777	100.40002	16.14754			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.00081	107.22537	21.94870			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	27.57381	100.86678	27.49946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On 18/02/2013	Spot Bond	101.10082	55.48214	101.10082	55.48213			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.72414	102.24997	43.61370			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.51494	102.59156	27.44522			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.76858	100.41408	24.70702			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	102.56664	100.11325	102.30670			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	47.57274	100.18762	47.45474			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	89.14047	100.07319	88.71572			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	89.14047	100.07319	88.71572			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	89.14047	100.07319	88.71572			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	66.93292	100.53672	66.71831			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	89.16193	100.07373	88.73708			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	88.94731	100.06833	88.52350			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	88.77561	100.06400	88.35264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.60353	101.33673	100.60353	100.79741			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.63487	101.15466	24.57458			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	88.89654	99.83222	88.61204			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.48011	101.14186	24.42021			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	62.21011	100.06829	62.01145			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	62.05003	100.06451	61.85190			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.29786	101.20948	25.23592			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	67.54890	100.61649	67.33688			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	67.54667	100.58787	67.33471			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	67.35890	100.59448	67.14282			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	89.20485	100.07482	88.77979			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	89.05462	100.07103	88.63029			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	62.37018	100.07206	62.17101			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	71.83632	106.64650	71.66690			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	97.32418	103.71200	97.08792			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.25239	104.51633	69.09172			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	69.20144	100.85780	68.98378			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	45.18182	100.09542	45.06984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	100.79729	64.19861	100.79729	64.03851			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	64.19861	100.79729	64.03851			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	88.97424	101.28023	88.76259			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.09053	100.83563	27.01742			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.39829	100.00000	18.35272			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.19625	100.00000	18.15119			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.70891	100.07575	17.66503			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.05740	100.00000	42.94958			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	95.89178	100.04314	95.65550			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	96.48645	100.23356	96.24830			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	96.10416	100.08420	95.86728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.05746	96.10670	100.05746	95.86987			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.09968	100.00000	41.99542			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.77348	100.06980	13.73936			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.59682	100.15069	16.55566			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.40799	99.78582	11.38250			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.59682	100.15069	16.55566			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.92575	101.41261	12.89334			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	49.45766	100.22617	49.33495			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.62641	100.17009	50.50086			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.18369	108.36668	7.16680			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.19982	99.52839	13.16797			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.76950	108.34841	2.76272			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	12.84019	102.60151	12.81084			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.87105	100.25498	50.74479			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.59682	100.15069	16.55566			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.59682	100.15069	16.55566			0.00	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	107.96614	4.81973	107.96614	4.80784	0.00	0	0.00			
CLN199	On 13/09/2016	Spot Bond	107.75628	8.82820	107.75628	8.80645	0.00	0	0.00			
CLN200	On 20/12/2016	Spot Bond	100.11142	15.98359	100.11142	15.94398	0.00	0	0.00			
CLN205	On 24/03/2013	Spot Bond	100.00002	98.40785	100.00002	98.16122	0.00	0	0.00			
CLN209	On 20/03/2013	Spot Bond	100.07054	98.91079	100.07054	98.66022	0.00	0	0.00			
CLN210	On 20/06/2013	Spot Bond	100.08593	89.64697	100.08593	89.21976	0.00	0	0.00			
CLN211	On 20/12/2013	Spot Bond	100.10498	65.19768	100.10498	65.03608	0.00	0	0.00			
CLN213	On 12/10/2014	Spot Bond	101.25895	28.08248	101.25895	28.01215	0.00	0	0.00			
CLN214	On 12/10/2014	Spot Bond	101.27689	28.15423	101.27689	28.08372	0.00	0	0.00			
CLN215	On 17/10/2016	Spot Bond	105.79026	14.90173	105.79026	14.86701	0.00	0	0.00			
CLN216	On 11/10/2014	Spot Bond	101.32709	28.69561	101.32709	28.61474	0.00	0	0.00			
CLN217	On 11/10/2014	Spot Bond	101.30689	28.26697	101.30689	28.19616	0.00	0	0.00			
CLN219	On 20/10/2016	Spot Bond	101.18509	10.79460	101.18509	10.76758	0.00	0	0.00			
CLN220	On 20/10/2016	Spot Bond	101.19643	10.79272	101.19643	10.76571	0.00	0	0.00			
CLN221	On 20/10/2016	Spot Bond	105.99233	14.91464	105.99233	14.87984	0.00	0	0.00			
CLN222	On 20/10/2016	Spot Bond	105.99233	14.91464	105.99233	14.87984	0.00	0	0.00			
CLN223	On 15/06/2014	Spot Bond	107.65143	47.82332	107.65143	47.69684	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	110.88445	48.24782	110.88445	48.11683			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.49103	104.90153	13.45981			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.46843	100.07790	12.43753			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.43135	100.08711	13.39807			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	91.24893	100.16277	90.80099			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	91.26656	100.16385	90.81853			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.82028	101.18605	27.75066			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.82028	101.18605	27.75066			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	51.01521	100.17539	50.88868			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	89.25938	101.40617	89.04683			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	89.25938	101.40617	89.04683			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.42786	100.16285	17.38463			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.87632	100.71861	9.84562			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	52.79581	100.63163	52.79580			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.23779	100.07925	11.20994			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.85079	100.51081	21.79761			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.49153	100.54638	9.46843			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.58223	103.07581	9.56060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	103.07581	9.58223	103.07581	103.07581	9.56060			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.79763	100.51075	100.51075	21.74459			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.81352	100.51227	100.51227	21.76044			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.72501	99.62826	99.62826	13.69188			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.44515	100.86363	100.86363	13.41233			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.27075	100.17567	100.17567	22.21552			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.18158	100.84631	100.84631	13.14941			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.79275	99.94994	99.94994	21.73881			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.79275	99.94994	99.94994	21.73881			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.79275	99.94994	99.94994	21.73881			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.79275	99.94994	99.94994	21.73881			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.79275	99.94994	99.94994	21.73881			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.97184	99.94850	99.94850	21.91746			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.34674	99.94597	99.94597	10.32113			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.34674	99.94597	99.94597	10.32113			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.34674	99.94597	99.94597	10.32113			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.34674	99.94597	99.94597	10.32113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	99.94597	10.34674	99.94597	10.32113			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.40285	99.94556	10.37710			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.87280	110.57517	12.84153			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	44.99514	100.09271	44.88364			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	36.90680	100.59304	36.81389			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	92.50570	99.85267	92.27926			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.30183	100.09928	43.19451			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.30183	100.09928	43.19451			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.37546	101.01926	9.35177			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.41215	100.09028	12.38139			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	12.74331	100.79299	12.71223			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.11374	100.10632	14.07876			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.48270	100.07520	10.45672			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.42595	100.07467	10.40012			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.48316	100.07203	10.45719			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.11899	100.58176	9.09678			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.46315	100.62464	10.43766			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.43769	100.62450	10.41226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.07182	10.46047	100.07182	10.43455			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.27423	100.10367	25.21158			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.84755	100.32695	10.82061			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.06469	100.05044	22.01002			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.71902	99.94992	21.66526			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.07202	100.07255	17.02972			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.50399	100.08473	11.47548			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.50399	100.08473	11.47548			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.50399	100.08473	11.47548			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.50399	100.08473	11.47548			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.12232	100.79550	9.09931			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.40087	100.46527	8.37998			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.63757	99.93367	11.60877			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.63757	99.93367	11.60877			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.52535	99.93449	11.49683			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.39703	99.84728	11.36885			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.52535	99.93449	11.49683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	99.84633	11.48096	99.84633	11.45258			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.67112	100.08705	1.66698			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.39703	99.84728	11.36885			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.42529	99.84728	11.39703			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.48096	99.84633	11.45258			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.21607	100.00000	6.20069			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.33073	100.00000	6.31506			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.67120	100.08579	1.66706			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.67646	100.00000	1.67231			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.67646	100.00000	1.67231			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.67646	100.00000	1.67231			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.95540	100.00000	0.95235			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.95540	100.00000	0.95235			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.92143	100.00000	0.91734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000	19.96258	100.00000	19.91791			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.96258	100.00000	19.91791			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71246	35.42491	0.71182			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	87.84253	156.72722	87.52180			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	101.27364	100.26956	101.00784			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	101.22585	100.26726	100.96018			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	153.49094	100.00000	153.07614			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	136.69366	156.52494	136.18357			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	101.17805	100.26496	100.91251			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	96.21707	154.89181	95.83624			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	86.29610	100.90305	86.09669			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	86.29610	100.90305	86.09669			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.95381	164.96027	4.93484			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	91.14182	98.96405	90.93459			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	91.16011	98.95402	90.95286			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	101.22585	100.26726	100.96018			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	101.22585	100.26726	100.96018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	100.00000	15.64872	100.00000	15.60997			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	93.97835	102.57148	93.75236			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.89580	127.81539	8.87168			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.78294	80.28000	20.74941			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.83485	80.11138	20.80129			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.50024	101.51920	11.47137			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.50024	101.51920	11.47137			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.63649	100.07895	12.60517			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.00941	100.07296	11.97965			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.76695	100.07419	10.74027			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	86.26401	101.51807	85.99185			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.87996	100.07839	10.85300			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.61813	101.17107	9.59406			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.91846	100.00000	0.91429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	112.14249	19.34809	112.14249	19.30057				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	92.50846	102.77374	92.28932				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.29437	104.83082	11.26826				0.00	0	59,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.09733	123.34967	12.06544				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.49715	109.68398	19.45037				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.53116	116.79754	13.49683				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.99963	5.86800	99.99962				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.30195	100.46415	31.85559				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.21812	100.49279	9.19569				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	23.34768	100.39083	23.28966				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.64391	100.94063	19.59430				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	98.37646	100.39538	98.11098				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	95.53917	100.24848	95.28913				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	94.68925	100.00000	94.45717				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	94.16457	101.22658	93.93182				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.74870	100.00000	14.71218				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond			6.86000	101.97878	6.86000	101.94036			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond			100.00000	86.30105	100.00000	86.10266			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond			102.15380	43.31898	102.15380	43.20965			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond			102.26580	24.22139	102.26580	24.16020			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond			102.03232	61.92578	102.03232	61.76964			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond			105.76710	72.71577	105.76710	72.54820			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond			127.91650	17.34492	127.91650	17.29785			0.00	0	15,000,000.00
DV22	On 07/02/2020	Spot Bond			116.63462	8.50526	116.63462	8.48370			41,028,793,546.64	351,772	48,250,772.00
DV23	On 27/02/2023	Spot Bond			119.62218	13.09770	119.62218	13.06437			1,209,290,882,031.54	10,109,253	116,004,553.00
E170	On 01/08/2020	Spot Bond			146.45461	9.76081	146.45461	9.73123			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond			104.01633	17.26703	104.01633	17.22274			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond			100.57434	25.45702	100.57434	25.39366			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond			100.62205	10.36944	100.62205	10.34362			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond			100.65378	4.22248	100.65378	4.21196			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond			100.68546	1.71854	100.68546	1.71426			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond			128.03785	12.17501	128.03785	12.14195			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond			1.67500	117.75153	1.68000	117.66157			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond			104.49020	2.29167	104.49020	2.28618			0.00	0	333,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	117.22671	9.62281	117.22671	9.59832			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.77772	117.96601	13.74248			0.00	0	500,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.97774	108.44717	11.94911			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	18.85443	100.61804	16.31848			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	55.43945	100.74391	55.29970			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	49.86283	100.55022	49.86282			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.97843	100.00000	38.88191			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	99.73672	100.00000	99.47901			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	40.67973	100.00000	40.54032			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	87.18874	100.00000	86.98645			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	83.30151	100.00000	83.11682			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.72162	124.62183	28.64243			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.52553	105.65441	25.46579			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.99477	106.40064	18.94505			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.29921	101.27791	10.27342			0.00	0	200,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	26.85500	100.72291	26.78732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	37.38035	100.66122	37.28619			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00108	100.64003	0.00107			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	37.89241	100.73714	37.79689			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00107	100.71039	0.00106			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	76.85311	100.58516	76.63567			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.02810	100.60896	36.93487			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.03358	100.62801	18.98565			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	76.86010	100.58802	76.64263			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00108	100.58833	0.00108			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00108	100.61654	0.00107			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.39404	107.62781	21.34348		2,152,556,200,000.00	20,000,000	16,011,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.74535	115.04070	11.71607		3,190,230,579,764.70	27,731,321	265,206,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.64018	123.79417	8.61721		9,518,038,554.62	76,886	261,684,886.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.57686	101.89369	10.55295		86,936,307,670.14	853,206	47,451,206.00	
ES33	On 15/09/2033	Spot Bond	8.75500	91.36939	8.73500	91.51985		195,598,939,490.00	22,341,398	873,336,398.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.44752	100.52379	16.40749		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	59.52921	101.23849	59.38017		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	94.06385	100.14918	93.82170		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.68020	100.00000	10.65346				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.39325	100.00000	10.36723				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	77.44195	100.72700	77.22138				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	77.50011	100.75346	77.27932				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	77.68618	100.83807	77.46472				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	77.79081	100.88562	77.56896				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.17101	106.83968	36.08558				7,692,456,960.00	72,000	14,506,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.26072	102.29365	10.23746				0.00	0	300,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.07393	100.22508	13.04149				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.44384	100.22502	9.42041				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.81625	101.16350	10.78919				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01817	101.09860	0.01813				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.16752	109.77327	13.13591				14,270,525,100.00	130,000	420,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.25661	98.22086	10.23161				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	57.29521	100.00000	57.16217				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	85.93554	215.70757	85.52673				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	74.31686	105.50847	74.16361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.58919	127.58470	2.58192			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.85386	273.62971	2.84037			0.00	0	600,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.68245	149.98730	2.67420		839,928,880,000.00		5,600,000	5,600,000.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.29152	199.45863	2.28283			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.63731	121.07209	24.57296			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.98474	100.00000	29.91765			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.98474	100.00000	29.91765			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.71667	52.69690	3.71236			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.50559	33.20196	3.50284			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.77734	31.98407	3.77447			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	55.25831	100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
FRC04	On 03/06/2014	Spot Bond	100.55103	43.43935	100.55103	43.34224			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	86.94888	101.09338	86.74716			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.04141	100.83125	15.68137			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.67123	100.12935	47.55305		2,002,587,000,000.00		20,000,000	10,000,000.00
FRC104	On 20/03/2014	Spot Bond	100.07866	44.01499	100.07866	43.90593			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	12.74079	100.80714	15.30266			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	12.74079	100.80714	15.30266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	11.38104	100.52930	11.35273				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	12.56223	100.79281	15.07775				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.41224	100.08975	12.38147				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	99.47878	100.50743	98.95814				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.07329	100.15766	17.03096				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.93717	100.07580	10.91007				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.86763	100.08460	11.83822				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.53126	100.10209	45.41840			1,001,020,900,000.00	10,000,000	5,000,000.00	
FRC115	On 20/06/2017	Spot Bond	98.00000	9.73121	98.00000	9.70661				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.43035	100.00000	9.40603				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.90709	100.15523	16.86516				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.84447	100.08737	11.81512				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.99996	100.10732	13.96526				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.96405	100.11620	14.92695				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.35655	100.08283	11.32841				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.33296	102.36455	12.30177				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.31355	100.12857	16.27311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	100.08579	11.67427	100.08579	11.64534			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.22862	100.00000	7.20998			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.53596	100.10168	12.50490			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.72069	100.12161	14.68419			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.46052	100.09179	11.43212			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.14699	100.09811	12.11689			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.04590	100.11547	14.01108			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.11939	100.10701	13.08687			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.60632	100.12057	14.57011			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.42972	100.12805	15.39147			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.01158	100.11516	13.97685			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.61125	100.11151	13.57752			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.31860	100.09968	12.28808			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.11267	100.09779	12.08266			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.90367	100.12327	14.86672			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.73212	100.12172	14.69560			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.26321	100.11745	14.22786			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.92654	100.12348	14.88954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	12.83341	100.10439	12.80160			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.50628	100.09221	11.47777			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.85848	100.07700	9.83405			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.57837	100.12940	15.53976			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.25606	100.09221	32.17612			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.30504	100.10419	20.25471			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	11.89683	100.72629	14.23909			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.80694	100.09926	19.75785			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.77397	100.08547	10.74728			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43832	98.00000	1.43468			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.88841	100.08652	10.86142			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.98436	100.07817	9.95962			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.29335	100.08103	10.26785			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.32529	100.10890	13.29226			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	57.28281	100.20368	57.09968			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.90788	100.21459	38.81135			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	59.83423	100.20368	59.64295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.19795	38.81681	100.19795	38.72052			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.67159	100.07944	1.66744			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.68519	100.38297	0.68349			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.92426	100.00000	0.92026			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	51.48642	100.00000	51.20000		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRC165	On 30/09/2013	Spot Bond	100.00000	51.48642	100.00000	51.20000		1,000,000,000,000.00	10,000,000	10,000,000.00	
FRC17	On 03/06/2014	Spot Bond	100.57737	43.84806	100.57737	43.75002			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.22577	101.33365	40.12497			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.61989	100.08266	23.56135			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.39806	100.08218	18.35247			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	58.14388	101.28616	57.99825			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.71208	98.45245	10.68592			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	46.43276	115.36525	46.43275			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	85.72458	101.29693	85.45546			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	43.31473	100.06887	43.20740			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.73429	101.11641	9.70995			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.36927	115.36587	5.35578			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.15154	100.08387	13.11895			0.00	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	100.08483	13.25231	100.08483	13.21948				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.11287	115.54905	4.10252				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.05405	113.64754	29.99161				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.77398	115.36587	3.76449				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.46771	117.71276	5.45375				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.85608	118.00209	9.83506				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.75379	101.27177	10.72686				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.34900	100.00000	20.29860				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.98659	100.20020	19.93701				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.20337	100.17418	18.15822				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.38039	4.73000	108.35728				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.42493	100.17741	18.37923				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.85263	100.07144	11.82326				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.08436	100.08326	13.05194				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.26126	100.11237	34.17634				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.74128	100.09907	14.70474				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.31589	100.09502	14.28040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On 20/03/2013	Spot Bond	100.06298	98.03130	100.06298	97.78298			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	98.04040	100.06521	97.79206			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	98.07782	100.06023	97.82938			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	98.17038	100.06131	97.92170			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.42510	100.08049	11.39678			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.31705	100.16123	17.27411			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.41375	100.08038	11.38547			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.50638	97.80179	25.44447			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.88209	100.16949	17.83775			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.11653	100.83728	15.77602			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	80.24803	99.94942	80.01210			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	81.14917	101.49845	80.90770			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	80.36539	99.46188	80.13002			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	80.84471	103.49133	80.60046			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	80.75353	97.69123	80.52034			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	80.23384	100.87998	79.99624			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	80.48366	101.02852	80.24503			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	80.79038	101.21079	80.55050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.32512	80.98287	101.32512	80.74222				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.70083	144.28965	18.64321				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	65.79067	100.90946	65.57905				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	39.32430	103.60434	39.22379				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.49409	101.69223	20.44258				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.12435	103.43851	15.08574				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.33442	102.25429	9.31084				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	9.06014	101.76484	9.03783				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.16874	100.00000	14.14186				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.95309	261.70847	2.93954				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.85577	273.38978	2.84228				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.99685	256.75899	2.98328				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.35702	123.65104	2.35076				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.20056	101.04016	7.18256				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.60447	123.78317	2.59734				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.98052	101.29456	12.94801				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.09426	101.45459	11.06642				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	101.10626	80.61288	101.10626	80.37373			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.07583	100.92257	7.05797			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	63.06396	100.00005	62.90780			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.26948	98.38735	2.26428			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	94.86598	101.21006	94.62919			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	97.73889	100.00000	97.49269			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	99.50389	100.42877	98.98078			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77598	100.00000	0.77404			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.78606	104.97509	13.75041			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	95.63580	100.28475	95.14153			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	93.69577	100.19981	93.22170			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.78927	100.80772	6.77214			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.19643	101.07593	18.15094			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.46947	100.44759	9.44592			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.33710	100.17395	43.22961			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.45487	100.76967	16.41385			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	39.02624	100.98200	38.92874			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	78.65251	100.85889	78.42369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	102.64440	13.28675	102.64440	13.25307			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.99580	100.85054	56.85359			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.76865	108.09035	2.76186			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.72203	101.11747	1.71781			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	60.55730	100.16642	60.40711			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.71503	107.16699	36.62810			2,679,174,750.00	25,000	63,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	27.18799	108.33117	27.12305			19,716,272,940.00	182,000	1,304,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.16748	107.16932	15.13157			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.09808	109.08100	13.06663			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.13631	117.62764	13.10297			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.66892	108.91524	10.64333			12,198,506,880.00	112,000	1,590,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.87132	118.59653	10.84354			0.00	0	500,000.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.37018	109.40010	13.33851			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.89980	86.57971	11.87630			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.50987	100.55204	16.46878			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.90565	101.32185	15.86580			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.95463	101.40666	20.90209			0.00	0	958,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	107.64302	14.59199	107.64302	107.64302	14.55751			0.00	0	560,000.00
GFC2	On 27/02/2013	Spot Bond	100.00000	106.85790	100.00000	100.00000	106.57219			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	97.58469	100.37860	100.37860	97.32351			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	83.90805	100.00000	100.00000	83.71560			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	50.00005	100.00000	100.00000	50.00004			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	50.19045	99.24126	99.24126	50.19044			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	92.72440	98.75737	98.75737	92.49235			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000	80.57395			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	84.68677	100.00000	100.00000	84.49074			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	50.00005	100.00000	100.00000	50.00004			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	87.52998	100.00000	100.00000	87.32057			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	86.49289	100.00000	100.00000	86.28842			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	83.52403	100.00000	100.00000	83.33333			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	82.39278	100.00000	100.00000	82.20721			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.81765	101.20169	101.20169	7.79809			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.71051	101.57032	101.57032	9.68612			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond			100.58455		7.94810	100.58455	7.92831				0.00	0	12,206,512.00
GRH1A2	On 25/10/2017	Spot Bond			100.59878		8.10295	100.59878	8.08277				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond			100.62628		8.40221	100.62628	8.38129				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond			100.00000		2.19925	100.00000	2.19358				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond			100.66039		8.77352	100.66039	8.75166				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond			100.70773		9.28886	100.70773	9.26571				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond			100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond			100.25900		31.37564	100.25900	31.29776				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			101.08226		11.53173	101.08226	11.50257				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond			101.25499		15.57595	101.25499	15.53695				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond			100.11004		11.65314	100.11004	11.62425				0.00	0	500,000.00
GRT05	On 25/01/2015	Spot Bond			101.64234		27.18294	101.64234	27.11463				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond			100.23736		9.45206	100.23736	9.42861				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			99.99999		12.00006	99.99999	11.97035				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			101.18024		20.20929	101.18024	20.15872				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			100.20054		9.35149	100.20054	9.32830				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond			100.00000		86.49289	100.00000	86.28842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45768	101.50868	52.45767			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45768	101.50868	52.45767			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00037	100.00000	50.00036			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	78.16670	100.00000	78.01521			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	83.67621	101.18125	83.42020			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.43578	101.21718	20.38462			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.63736	107.10005	20.58304			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58489	101.59173	52.58487			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	83.73771	101.22625	83.48142			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.74233	101.28016	20.69038			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.48163	117.06290	18.42899			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74930	101.69896	52.74929			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	83.84839	101.30724	83.59159			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.13612	101.36111	21.08314			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.35469	114.94363	19.30044			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33049	102.07916	53.33047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	101.41519	83.99592	101.41519	83.73844				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.61687	101.46001	21.56264				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68699	102.24978	53.68698				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53541	102.77072	54.53539				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.58380	120.49879	8.56147			37,595,622,480.00		312,000	31,953,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.81200	278.97229	2.79853				0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.80822	279.46415	2.79476				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.82182	109.78196	8.80052			8,343,428,960.00		76,000	29,237,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.79843	110.08516	8.77713				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	112.82375	1.15000	112.81060				0.00	0	308,000,000.00
I2038	On 31/01/2038	Spot Bond	1.83000	111.72355	1.85000	111.27829			21,960,000,000.00		12,000,000	61,100,000.00
I2050	On 31/12/2050	Spot Bond	1.93000	118.93150	1.95000	118.31358			34,740,000,000.00		18,000,000	238,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.25642	94.50000	25.21043				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.48177	111.10415	28.41233				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	100.80280	100.38955	100.54137				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.60316	101.98179	22.54619				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.92229	100.56090	21.86773				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On 28/06/2013	Spot Bond			99.93156	85.68793	99.93156	85.29508			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.23834	64.58229	100.23834	64.42203			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond			100.38793	43.50717	100.38793	43.39906			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond			104.99431	49.28950	104.99431	49.17473			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond			110.23108	18.81435	110.23108	18.76878			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond			114.54738	13.84536	114.54738	13.81077			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond			103.99743	45.30197	103.99743	45.19787			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond			101.06758	39.30543	101.06758	39.20717			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond			100.58995	36.80708	100.58995	36.71442			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond			111.22906	30.13816	111.22906	30.06207			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond			108.02289	12.17783	108.02289	12.14881			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond			100.81617	26.56184	100.81617	26.49485			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond			100.86946	10.02425	100.86946	9.99896			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond			123.12082	3.54136	123.12082	3.53199			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond			127.68743	2.28250	127.68743	2.27628			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond			99.85267	21.27487	99.85267	21.22226		1,997,053,400,000.00	20,000,000	25,000,000.00	
IBL38	On 02/04/2017	Spot Bond			99.84531	9.79105	99.84531	9.76684			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond			108.72274	12.34093	108.72274	12.31153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	100.33316	22.15855	100.33316	22.10351				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.26331	100.11008	10.23786				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	8.55239	100.65809	8.53085				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.66592	102.66026	9.64394				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.22885	99.50921	8.21050				4,975,460,500.00	50,000	75,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	89.60586	100.00000	89.40449				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00148	100.00000	0.00147				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.78088	100.89947	22.72981				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.78088	100.89947	22.72981				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.79576	101.97863	8.77576				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.63894	100.89947	8.61957				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.60016	100.90751	15.56122				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.36891	100.84756	15.33055				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.59414	99.83295	15.55558				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.85818	114.58662	20.80634				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.48841	99.86601	30.41300				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.48841	99.86601	30.41300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	100.72296	9.60089	100.72296	9.57668			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.61324	100.00000	8.59191			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	82.32651	101.81841	82.07641			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	79.06504	101.39919	78.83271			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	77.50508	101.19088	77.28227			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.63771	103.56174	28.57177			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	66.04789	100.41740	65.84094			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	54.42018	100.58388	54.28025			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	87.97741	101.41671	87.78055			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.87858	101.24311	16.83585			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	50.22722	99.09525	99.72924			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	98.13685	98.99412	97.87634			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	96.34564	98.88812	96.09481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	94.62203	98.78695	94.38033			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	92.96235	98.68599	92.72928			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.57603	100,000.00000	0.56708			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On 04/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	80.33874	100.81810	80.10023				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.28169	100.00000	80.05618				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	83.26560	100.70818	103.14794				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.87995	101.98370	17.83490				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.66056	106.31357	17.61438				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.98344	104.39662	16.93973				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.57238	99.99991	9.54867				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	103.27841	100.00000	103.00300				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.94884	100.36848	33.86450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.00021	11.15465	100.00021	11.12703			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.27532	100.00000	98.02525			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.47274	6.50000	102.45473			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	92.06577	101.36114	91.83793			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	89.84000	101.10456	89.62301			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.56081	100.08473	11.53215			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.91938	101.44140	28.84684			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	100.94876	100.25042	100.68387			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	94.33148	100.25042	93.85155			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	98.01813	100.08567	97.76853			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	97.81591	100.07206	97.56748			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	102.82012	100.37849	102.54492			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	97.91480	100.38408	97.40824			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	65.81276	100.38408	65.60660			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	102.82985	100.37919	102.55463			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.41495	100.00000	16.37518			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.50557	100.00000	10.48012			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	90.54219	100.27920	90.11604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	100.08647	86.94672	100.08647	86.52839				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	88.27037	100.00000	87.98471				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	85.75562	100.00000	85.42706				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	87.34944	100.00000	87.14629				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	86.31243	100.90615	86.11297				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	56.49947	100.92542	56.35682				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	56.49947	100.92542	56.35682				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	58.94012	101.29332	58.79248				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.93893	100.00000	49.81527				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.10674	102.06095	31.02830				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.92888	101.68471	23.86805				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	66.35852	100.42003	66.19357				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.50184	101.24581	20.45050				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.63774	101.27443	12.60609				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.49868	101.29354	9.47489				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.77046	107.00679	13.73808				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	47.82125	105.51634	47.70944				7,069,594,780.00	67,000	86,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	100.55058	17.05769	100.55058	17.01524			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.06462	111.16948	14.03032		11,450,456,440.00		103,000	15,762,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	33.68298	100.64446	33.60091			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.42798	100.00026	23.36996			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.52250	106.83400	23.46725		263,986,814,000.00		2,471,000	2,971,000.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.57985	100.08056	10.55363			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.49752	100.38986	9.47393			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.49200	117.02647	2.48567			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.12115	129.51692	3.11233			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	65.80400	100.38643	65.59561			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.62311	99.81973	8.60179			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.25867	101.53934	8.23794			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.16872	101.19270	8.14828			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28314	100.25130	0.28244			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.66770	99.94061	8.64625			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	58.24594	100.95973	58.10047			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.30942	92.45654	2.30438			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.23779	95.34778	2.23279			0.00	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	100.52241	53.89077	100.52241	53.75519				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	99.47167	103.46133	99.21907				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	96.01531	99.88087	95.77907				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.58061	114.89453	16.53908				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.98427	101.30356	9.95897				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.08803	129.51692	3.07930				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	50.20903	99.16760	50.20902				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	99.46010	99.06633	99.19233				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	97.61789	98.96527	97.36020				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	95.84644	98.85919	95.59827			197,718,380,000.00	2,000,000	2,000,000.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	94.14147	98.75808	93.90228				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On 04/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		62,800,000,000,000.00	628,000,000	435,000,000.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570	0.00	0	0.00	0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915	0.00	0	0.00	0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143	0.00	0	0.00	0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022	0.00	0	0.00	0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066	0.00	0	0.00	0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257	0.00	0	0.00	0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581	0.00	0	0.00	0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024	0.00	0	0.00	0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570	0.00	0	0.00	0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205	0.00	0	0.00	0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914	0.00	0	0.00	0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683	0.00	0	0.00	0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	87.73760	99.74330	87.46056			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.36824	100.81205	7.34966			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.86081	101.01716	38.76370			0.00	0	4,000,000.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.03913	101.02507	19.98905			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.07150	100.00000	9.04903			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	80.33874	100.81807	80.10024			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	84.29950	100.65963	84.10904			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	80.59701	100.00000	80.35714			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	85.88475	100.00000	85.69389			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	51.84589	100.00000	51.71606			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.93644	100.00000	53.80288			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.41370	101.04078	15.37518			0.00	0	667,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.84212	100.00000	27.77317			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.39713	100.00000	88.19438			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.11184	100.00000	87.90975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On 28/02/2013	Spot Bond	104.62962	109.72422	104.62962	109.41845			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.37040	102.42188	2.36499			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.98816	101.21431	9.96288			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	96.24852	100.00000	96.01204			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.47164	153.49881	12.43245			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	57.49561	101.46222	57.35137			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.66832	100.47188	21.61445			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.77007	103.08494	9.74766		24,224,960,900.00	235,000	5,029,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.48593	101.72477	1.48258		0.00	0	600,000.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	10.10433	100.30391	10.07924		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	100.60223	21.41119	100.60223	21.36331		0.00	0	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.12523	100.33330	4.11499		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	80.10138	100.80210	79.86430		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	98.89515	94.85964	98.89515	94.61646		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	59.08497	101.14527	58.93715		0.00	0	0.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	95.84240	98.95948	95.59400		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	87.70163	98.43044	87.49470			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	99.45954	99.17027	99.19149			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	89.67767	101.29323	89.46228			0.00	0	200,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	40.28974	101.31233	40.18879			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	96.31596	100.54173	95.81171			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.61462	100.58073	43.50840			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.36677	101.30733	28.29570			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.08909	101.17095	20.03882			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.15892	99.84625	16.11852			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.83582	99.84060	8.81372			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	61.56867	100.25866	61.41414			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	57.24120	101.08567	57.09808			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.66496	100.00000	57.52216			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	53.33751	100.00000	53.33750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000		54.80473	100.00000	54.66749			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		41.03812	100.00000	40.93650			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		25.07021	100.00000	25.00813			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		26.88597	100.00000	26.81865			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		6.36355	100.00000	6.34780			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		15.53602	100.00000	15.49755			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029		11.54678	109.95029	11.51903			2,968,657,830.00	27,000	71,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678		31.41365	100.21678	31.33571			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427		60.55245	100.18427	60.40225			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050		24.76074	100.20050	24.69931			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831		33.26412	101.34831	33.18928			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889		33.31495	101.35889	33.23998			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174		13.67884	101.41174	13.64805			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664		8.00794	103.44664	7.98952			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067		7.67715	103.61067	7.65946			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568		16.13093	101.86568	16.09449			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890		10.58985	104.35890	10.56532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.66975	10.66975	104.67108	10.64496			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.55998	106.18586	106.18586	29.49090			0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.48987	100.06286	100.06286	16.44901			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.05275	100.06556	100.06556	8.03280			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.12316	110.15502	110.15502	11.09314			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.68734	107.16233	107.16233	21.63600			7,394,200,770.00	69,000	26,038,700.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.74420	100.44922	100.44922	21.69014			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.60514	104.78971	104.78971	12.57599			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	95.21862	100.42970	100.42970	94.71542			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.26617	104.79935	104.79935	12.23782			6,078,362,300.00	58,000	6,369,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.59598	110.61908	110.61908	36.50707			17,035,338,320.00	154,000	2,820,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.34892	110.59153	110.59153	20.29950			199,064,754,000.00	1,800,000	11,100,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.30119	115.34633	115.34633	11.27279			998,553,178,810.00	8,657,000	5,657,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	62.11034	102.81634	102.81634	61.96894			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	92.72329	98.77372	98.77372	92.49121			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	88.32222	98.48888	98.48888	88.11223			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	84.68677	100.00000	100.00000	84.49074			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.91461	100.00000	100.00000	5.89980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15669	100.00000	100.00000	0.15630			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.19265	100.00000	100.00000	6.17714			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.26848	100.00000	100.00000	6.25279			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.75625	100.89771	100.89771	5.74173			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.83421	100.61875	100.61875	5.81951			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.94002	100.62967	100.62967	5.91905			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.98991	100.63509	100.63509	5.96881			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.04976	100.64159	100.64159	6.02851			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.19938	100.65787	100.65787	6.17775			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.29908	100.66881	100.66881	6.27720			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.40875	100.68074	100.68074	6.38659			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.50842	100.69157	100.69157	6.48601			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.55825	100.69687	100.69687	6.53571			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.15574	100.76218	100.76218	7.13170			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.85188	100.83813	100.83813	7.82607			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15669	100.00000	100.00000	0.15630			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15669	100.00000	100.00000	0.15630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	103.67668	9.87810	103.67668	9.85534				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	39.13025	101.36748	39.03216				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.93812	100.92433	26.87086				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.55045	100.76441	21.49788				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	8.83222	100.97362	8.81062			60,584,172,000.00		600,000	300,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	17.24240	100.60434	17.20041				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.48363	100.47967	9.46055				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.92238	112.76469	22.86582			10,599,880,860.00		94,000	31,190,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.84561	100.61353	17.80118				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.44619	122.79495	14.40804			9,946,390,950.00		81,000	4,227,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.57120	32.99078	3.56842				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	88.73226	101.43082	88.52091				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.99292	108.29303	25.93119				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.52340	101.23516	20.47201				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.85888	101.30698	7.83919				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.05134	104.56520	47.93983				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	42.52389	100.00004	42.41858				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.36047	109.74955	18.31616			259,996,683,950.00		2,369,000	6,737,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.30405	100.00006	13.27111			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	108.76600	119.17407	108.44361			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	102.61192	100.33399	102.34245			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.85535	100.00000	34.78922			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.02593	100.00000	43.94240			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.23923	100.00000	33.17617			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.51797	100.00000	31.45817			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.96603	100.55018	23.90769			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	100.86868	100.22266	100.60748			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	97.65330	99.94761	97.40928			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	97.34536	99.94811	97.10271			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	97.34536	99.94811	97.10271			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	97.34536	99.94811	97.10271			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.51100	99.86407	22.45533			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.37630	101.50309	21.32265			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.95485	101.36582	20.90232			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.60674	100.40506	23.54807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.47292	80.20911	19.44153			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.66171	100.38119	17.61783			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.41840	101.10639	15.37984			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.01965	101.21257	15.97955			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.32831	101.03995	15.29000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.37789	101.41775	13.34434			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.75032	76.11506	15.72591			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.30263	100.41337	64.09668			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.42869	100.10537	43.32104			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.35049	100.10374	43.24304			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.24904	99.82783	21.19651			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.03890	100.74066	9.01611			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.34918	100.07228	9.32601			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.67459	100.06803	16.63327			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.95634	101.43571	8.93388			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.25767	110.75661	23.20111			0.00	0	1,001,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.81142	105.36061	68.65072		1,126,052,055,436.00	10,687,600	5,343,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	106.42411	48.64577	106.42411	48.53124				425,696,440.00	4,000	3,527,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.45037	101.17472	8.42922				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.28986	119.90407	16.24765				596,402,844,180.00	4,974,000	2,314,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.89490	108.97397	11.86378				0.00	0	6,599,000.00
NET41	On 16/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	94.37578	98.87170	94.13513				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.81192	100.47393	19.76265				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.48346	156.96491	5.46558				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.75526	115.40836	8.73325				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	94.13703	98.83767	93.89767				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	76.67540	97.39714	76.51884				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	60.70063	100.19307	60.55006				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.69640	114.59979	11.66443				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.56984	100.55569	12.53924				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.05712	100.53494	43.94989				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	98.38792	100.49411	97.86205				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.45810	100.52625	21.40587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.71913	116.99821	11.68649			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.24580	100.56446	44.13807			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	98.38742	100.52540	97.86140			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.60957	100.54276	21.55696			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	12.15455	114.44931	12.12134			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.46770	100.59918	44.35940			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	98.38677	100.56709	97.86053			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.88850	100.57314	21.83520			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	101.60589	100.57316	101.06240			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	101.80242	100.58790	101.25780			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	102.04735	100.65124	101.50109			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	102.36618	100.70756	101.81791			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.46302	100.72887	10.43751			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.82249	100.67612	13.78881			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	67.50607	134.34526	67.30897			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	45.35276	108.59837	45.24422			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.46612	125.30314	12.43285			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	134.80590	12.46802	134.80590	12.43258			0.00	0	4,595,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.86472	171.14853	4.84781			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.40586	135.14144	11.37356			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	88.90839	101.23304	88.69648			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.86218	101.21485	39.76240			0.00	0	1,335,000.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.74323	101.18197	39.64378			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.63649	101.47481	10.61037			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.01357	100.95122	26.94536			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	81.72649	100.91565	81.48220			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.91781	101.05067	19.86802			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.21691	100.00000	15.17923			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.26639	100.00000	15.22859			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.29608	100.00000	15.25820			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.00858	100.00000	15.96894			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.80024	100.00000	16.75864			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.74814	100.00000	21.69429			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.84132	108.19161	19.79423		25,064,966,671,920.00	231,672,000	80,282,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.76579	100.00000	5.75135			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.99453	104.37000	15.96324			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.25349	100.00000	23.19590			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.68706	100.00000	6.67050			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	91.92571	100.19068	91.47211			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	97.84709	100.38733	97.58449			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.74796	100.00000	74.60614			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	99.45245	100.47782	99.18092			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	99.99986	100.00000	99.99980			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	43.58927	100.10564	43.48123			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	38.48249	100.09773	38.38383			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	90.70690	100.09376	90.26407			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	90.83872	100.09863	90.39523			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	63.08126	100.10500	62.87976			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	43.72287	100.10840	43.61450			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	38.48118	100.10173	38.38252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.10673	91.05842	100.10673	90.61382				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	63.12758	100.10663	62.92594				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.02151	100.11457	43.91239				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	38.47960	100.10653	38.38094				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	91.45386	100.12130	91.00727				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.35156	100.12138	44.24161				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	38.47776	100.11212	38.37910				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	91.80536	100.13423	91.35700				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	54.66660	100.68448	54.52888				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	38.08291	116.98567	37.98505				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.80523	91.25497	30.74132				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87006	40.60007	0.86918				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.35000	125.14793	5.32500	125.19610			68,256,557,469,350.00	758,235,041	5,734,978,058.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.98796	124.15418	23.92333				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.70183	86.87026	15.67057				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.41238	130.95502	18.36064				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	8.47122	82.70497	8.45504			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.03812	107.05466	70.89743			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.32000	129.08507	7.28000	129.46881		39,621,775,956,360.00	412,810,923	0,056,101,923.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78511	38.29047	0.78436			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72119	36.16829	0.72054			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.28221	181.22877	217.24848	180.35175			0.00	0	824,897,790.00
R197	On 07/12/2023	Spot Bond	0.95000	286.75622	0.98000	285.97896		68,400,000,000.00	72,000,000	125,553,000.00	
R201	On 21/12/2014	Spot Bond	5.18500	107.59485	5.15000	107.64287		4,589,562,989,330.00	885,161,618	698,956,618.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.09019	1.82500	211.57451		285,512,000,000.00	160,400,000	1,160,292,000.00	
R2023	On 28/02/2023	Spot Bond	6.78500	106.74744	6.73500	107.10388		7,915,528,085,230.00	166,621,678	2,187,047,000.00	
R203	On 15/09/2017	Spot Bond	5.81000	113.23550	5.78500	113.32247		13,762,754,499,410.00	368,804,561	5,801,610,561.00	
R204	On 21/12/2018	Spot Bond	6.06000	110.72236	6.03500	110.83260		9,447,085,809,060.00	558,925,051	5,705,623,815.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.86394	108.88836	7.84507		164,412,775,033,119.00	509,920,574	4,152,152,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.31657	100.00000	41.21427			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.19500	102.72633	5.15000	102.75180		13,134,689,935,000.00	528,333,000	1,755,831,000.00	
R207	On 15/01/2020	Spot Bond	6.30500	105.91613	6.27000	106.09791		15,807,492,952,875.00	507,136,075	6,839,342,875.00	
R208	On 31/03/2021	Spot Bond	6.44500	104.52722	6.40500	104.76202		23,176,013,225,065.00	595,967,917	8,705,820,545.00	
R209	On 31/03/2036	Spot Bond	8.19000	82.44604	8.17000	82.60183		24,031,880,308,800.00	934,295,520	8,360,414,414.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.47500	164.38390	1.48000	164.25982			872,020,000,000.00	591,200,000	365,629,000.00
R211	On 31/01/2017	Spot Bond	0.30000	114.35427	-0.23000	114.34457			(70,500,000,000.00)	235,000,000	1,398,000,000.00
R212	On 31/01/2022	Spot Bond	0.81000	133.33955	0.82000	133.21812			357,210,000,000.00	441,000,000	2,366,077,000.00
R213	On 28/02/2031	Spot Bond	7.89000	91.34545	7.86000	91.59476			8,837,980,864,740.00	120,149,666	4,279,473,000.00
R214	On 28/02/2041	Spot Bond	84.68795	7.54167	84.68795	7.52697			125,167,845,067,166.00	477,988,841	6,332,269,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	93.88855	98.99493	93.65008			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	63.98678	96.64575	63.84756			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	43.88262	94.28171	43.78908			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.60222	91.87036	30.53838			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.89533	88.83566	21.85092			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.70183	86.87026	15.67057			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.42757	84.86749	11.40527			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.47122	82.70497	8.45504			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	75.39675	97.62766	75.24501			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	52.19420	95.17874	52.08269			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.13362	92.80992	36.05801			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.37473	90.60553	25.32269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	87.76872	18.28203	87.76872	18.24552			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.20373	85.82547	13.17785			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.70660	83.71772	9.68797			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.28205	81.42381	7.26840			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.84763	77.48625	5.83712			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.57627	75.13464	4.56826			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.73542	72.16183	3.72910			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.99569	70.13136	2.99075			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.43234	68.17127	2.42843			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.00304	66.23386	1.99990			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.79408	63.06100	1.79138			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.52041	61.24492	1.51818			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.33947	59.05342	1.33757			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.15801	57.39997	1.15640			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.01019	55.80907	1.00883			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88879	54.27807	0.88762			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.78485	52.85822	0.78384			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69790	51.49553	0.69703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	44.45722	1.05624	44.45722	1.05507				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.98437	43.11572	0.98331				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.92288	41.83089	0.92192				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87006	40.60007	0.86918				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82452	39.42073	0.82370				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78511	38.29047	0.78436				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75093	37.20704	0.75022				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72119	36.16829	0.72054				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	46.24062	100.16140	46.12595				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	84.85000	101.36584	84.58678				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.68135	101.68455	14.64446				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.69405	100.60342	24.63390				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.40174	100.00000	2.39579				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	101.86827	100.25681	101.60164				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	95.31834	100.32689	94.83056				0.00	0	1,335,000.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	95.31884	100.32010	94.83108				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	64.96674	100.32441	64.75883				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.19120	101.54349	21.13801			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	86.05980	100.00000	85.92821			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	95.78994	100.26310	95.53855			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.97374	101.21857	27.90371			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	100.00001	5.87500	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.36621	100.60466	16.32635			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	60.18672	101.28378	60.03598			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.17697	100.77784	8.15635			0.00	0	5,000,000.00
RES16	On 14/02/2013	Spot Bond	100.58027	49.85541	100.58027	49.85540			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.41467	100.00000	8.39360			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	44.99098	100.38116	44.87918			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	106.53221	100.60804	106.24644			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	107.16539	100.65009	106.87780			0.00	0	5,000,000.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.64016	102.09902	32.55961			0.00	0	10,000,000.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.34197	99.79665	14.30652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	101.65073	12.02352	101.65073	11.99297				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.42789	101.46985	15.38876				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.42789	101.46985	15.38876				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	84.64424	101.38750	84.38243				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.55934	100.62446	65.35354				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	64.12887	100.24328	63.92377				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	60.04512	101.50905	59.89442				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.20695	99.91990	15.16932				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.26106	99.90988	13.22824				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	90.07666	100.25061	89.63194				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.16656	100.36848	10.14130				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	55.01695	100.00000	54.88071				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.24294	12.95000	100.20820				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	46.26560	100.51732	46.15050				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	40.36823	100.00000	40.27044				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.49096	100.62598	31.41425				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.40164	5.25000	100.38728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72159	100.00000	0.71980			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.91427	100.00000	3.90458			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.00904	100.00000	8.98648			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.72872	101.48404	18.68630			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.76244	115.23085	11.73308		4,724,464,850.00		41,000	5,934,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.17535	104.86804	10.15537			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.74773	114.56238	14.71088			0.00	0	36,570,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.96971	100.56539	12.93813			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.28701	107.95466	12.25790			0.00	0	21,500,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.52380	101.20234	7.50497			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.51234	100.11990	8.49123		6,877,836,650,400.00		68,696,000	34,348,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.56176	101.08312	7.54264			0.00	0	3,300,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.92497	101.24095	7.90512			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.90219	101.21627	7.88240			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.07917	107.37565	24.02207		87,511,154,750.00		815,000	15,021,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	94.89374	102.36256	94.66092		20,503,220,768.00		200,300	2,900,300.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.06459	105.03639	12.03663		210,072,780.00		2,000	6,580,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	45.06850	132.16219	44.93924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	162.56493	53.36905	162.56493	53.19393				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	88.03794	155.18315	87.71920				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.83900	120.12124	24.77453				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.75819	120.50039	24.69377				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.71785	120.69056	24.65345				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	93.74226	143.06048	93.41234				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.09256	106.46393	13.06173				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.80146	120.29708	24.73701				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.78126	120.39190	24.71682				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	85.94384	215.59863	85.53515				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	95.75618	100.00000	95.52032				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.20054	100.10760	9.17774				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	46.01150	99.06612	45.89851				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.81152	100.00010	31.73274				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.48544	99.81852	11.45704				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	88.47707	99.79990	88.19578				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.99852	100.00000	55.85830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	109.84578	13.30403	109.84578	13.27189			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	55.60111	100.78863	55.46090			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.01218	100.87410	11.98221			0.00	0	3,000,000.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.30662	99.99987	8.28605			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.31557	100.00000	1.31264			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.93004	99.99997	8.90792			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.43545	113.08735	10.40978			0.00	0	3,500,000.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.59458	109.22356	11.56669			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.29300	100.77436	7.27461			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.50824	100.47821	21.45591			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.94610	100.50480	8.92433			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.03378	100.51996	7.01666			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.61961	106.95022	10.59451		24,491,600,380.00		229,000	3,570,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.71815	102.76906	9.69592			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.35050	104.14309	10.32655		312,429,270.00		3,000	1,638,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	100.95645	103.79928	100.69601			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.32416	120.54819	14.28688		5,906,861,310.00		49,000	2,214,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	84.54092	120.15971	84.34109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.86153	272.67152	2.84803				0.00	0	700,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.35503	123.12082	4.34350				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.65135	114.44000	10.62161				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.14398	100.00000	4.13371				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22951	82.63494	0.22900				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.63974	120.42805	4.62728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.47274	6.50000	102.45473			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.55912	100.12305	12.52799			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	85.19715	99.88484	84.80849			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.02794	99.87542	21.97346			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.78152	100.24421	10.75476			0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.99884	103.11523	11.97145		5,258,876,730.00		51,000	69,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.69505	100.24161	1.69084		6,014,496,600,000.00		60,000,000	27,834,500.00
SLI1	On 15/08/2013	Spot Bond	105.71322	69.26316	105.71322	69.13079			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	12.74279	112.32955	12.71145		2,178,699,019,980.00		19,395,600	17,897,800.00
SMF1	On 27/06/2013	Spot Bond	101.56711	80.62349	101.56711	80.45840		5,281,489,720.00		52,000	61,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.19671	105.65786	13.16582			0.00	0	20,236,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.42820	100.80059	30.35397			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.44040	100.58343	10.41498			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.10191	100.81342	16.06261			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.10243	100.58796	8.08270			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.22944	107.52630	15.19348			0.00	0	2,557,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.17971	101.25454	20.12919			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSCP01	On 01/03/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.43848	100.41357	11.14817			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.73944	99.94314	10.71286			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.49441	101.14726	9.47065			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.86321	94.17275	9.84231			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.89389	93.82087	9.87300			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.15234	104.67610	29.08499			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.04839	101.56575	8.03014			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.64317	100.11486	10.61679			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.97921	107.35953	12.94844			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.51684	121.64737	24.45256			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.03699	105.50721	2.03205			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.48802	100.00000	10.46883			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN878	On 21/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	50.18581	99.25974	50.18580			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	50.20047	99.20138	50.20046			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	50.20028	99.20211	50.20027			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	50.20410	99.18693	99.72899			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	99.19171	99.14341	98.92517			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	98.39708	99.09929	98.13491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	98.13529	99.07862	97.87457			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	97.35838	99.03521	97.10188			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	93.19032	98.78368	92.95587			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		10,200,000,000,000.00	102,000,000	51,000,000.00	
SYN977	On 16/05/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.82720	119.55998	22.76851			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.39379	111.67266	11.36604			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.22804	100.00000	40.13802			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.16830	100.00000	27.10102			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF107U	On 06/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.27096	104.23307	48.15922			0.00	0	200,000.00
TFS103	On 14/03/2013	Spot Bond	98.86706	94.13539	98.86706	93.89597			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	89.95075	101.16928	89.73337			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	88.67376	101.07247	88.46270			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.34001	100.91059	19.29174			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.85706	110.02135	12.82597			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	101.89474	100.30600	101.62581			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	54.11529	100.55190	53.97911			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	54.48999	100.62855	54.34982			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.88718	101.17076	6.86994			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.09900	101.20716	7.08123			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.14934	103.42947	8.13059			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.01652	100.80622	8.99403			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.27489	100.83814	9.25175			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.72119	100.90574	2.71506			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.83192	100.17362	6.81498			0.00	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	100.18041	7.10169	100.18041	7.08406			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.79454	100.00000	2.78829			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.55393	101.28535	7.53501			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.73961	100.89554	9.71530			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.52509	101.45249	8.50372			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.59562	101.00134	10.56914			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.50546	102.14068	12.47391			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.16845	101.44362	14.13291			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.44240	101.20953	12.41125			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.25088	101.06155	6.23526			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.72822	101.14347	6.71139			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.78224	105.45079	6.76463			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.68077	101.30716	7.66153			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.10322	101.37985	8.08290			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.54710	102.14790	12.51544			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.15881	101.15653	12.12839			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.37848	101.18212	15.33999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.39352	101.20040	12.36251			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.88646	101.18212	6.86923			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.99237	101.20040	6.97487			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.04531	101.20953	7.02768			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.23706	101.17116	12.20645			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.39352	101.20040	12.36251			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.93082	101.30089	12.89843			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.57425	101.30089	7.55527			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.93082	101.30089	12.89843			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.71091	101.44699	13.67652			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.62947	101.48350	8.60781			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.66220	101.43786	13.62794			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.53779	102.16719	17.49351			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.81554	102.21271	12.78317			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.68230	102.19450	17.63765			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	61.48681	99.87885	61.33471			0.00	0	3,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.88880	111.48563	26.82343		334,456,890.00	3,000	1,993,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.50085	102.36770	6.48835			0.00	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	111.51511	11.90195	111.51511	11.87284			15,612,115,400.00	140,000	994,002,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.10671	120.69176	13.07257			8,947,686,027,681.52	74,136,677	299,286,677.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.60424	122.92168	11.57356			5,666,443,604.64	46,098	109,046,098.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.44202	112.54971	13.16004			0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.57420	105.64973	10.54945			28,631,076,830.00	271,000	8,972,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.38375	100.66243	6.36767			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.53317	100.67816	6.51671			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.72237	100.69808	6.70543			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.74228	100.70018	6.72530			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.67720	100.79857	7.65784			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.03525	101.00182	13.00231			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.52972	101.21676	20.47834			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.24922	101.26720	9.22606			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.06459	101.29746	8.04438			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73360	10.00000	99.70406			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.74023	9.75000	99.71141			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74600	100.00000	9.71818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	95.84878	98.80121	95.60074			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	83.62935	97.87620	83.44223			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	74.06947	99.82860	73.91972			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	78.87448	97.76060	78.70820			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	8,000,000.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		1,000,000,000,000.00	10,000,000	15,000,000.00	
UG21	On 02/03/2021	Spot Bond	120.75743	13.85481	120.75743	13.81870		125,104,697,480.00	1,036,000	1,109,450.00	
UTR041	On 19/04/2014	Spot Bond	101.23503	39.91428	101.23503	39.81434			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.14610	101.32511	13.11316			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.29777	101.70719	22.24170			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.27817	110.55481	15.24107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000		56.29676	100.00000	56.15579			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		56.52307	100.00000	56.38153			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		56.59850	100.00000	56.45677			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302		19.24939	100.80302	19.20085			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292		11.91956	100.83292	11.88949			0.00	0	667,000.00
VKE03	On 08/05/2017	Spot Bond	100.83423		8.86398	100.83423	8.84161			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906		97.58492	100.36906	97.32375			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000		12.08923	128.75000	12.06185			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342		16.67795	121.77342	16.63420			243,546,840.00	2,000	94,509,000.00
WS05	On 01/08/2018	Spot Bond	243.55465		4.26886	243.55465	4.24973			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222		23.07320	107.94222	23.01824			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172		12.04775	110.97172	12.01840			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781		10.10161	113.15781	10.07662			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168		9.94927	112.59168	9.92475			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178		9.77501	113.82178	9.75071			167,204,194,820.00	1,469,000	1,469,000.00
Z006	On 31/08/2013	Spot Bond	96.69614		66.09998	96.69614	65.95611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	95.45272	54.51326	95.45272	54.39651			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.95428	87.68655	17.91826			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	42.55318	93.89641	42.46328			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.43777	92.71091	35.36327			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.75652	86.49267	14.72741			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.43812	90.84932	26.38347			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.92192	87.67412	17.88596			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.17818	67.16812	2.17470			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.64790	100.00000	8.63149			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03482	100.00000	0.03476			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.64790	100.00000	8.63149			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.70540	100.00000	23.66043			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.69446	100.00000	17.66089			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.69446	100.00000	17.66089			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.15387	100.00000	11.13271			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.53619	100.00000	10.51620			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.38370	100.00000	9.36590			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.86405	100.00000	8.84723			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
Total for j-Bonds :								799,658,122,866,253.00	,104,755,550	95 910 330 311.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									9,658,423,254,526.00	04,817,390	95 911 932 931.00
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