



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.13490	9.13490	9.13110	9.13110		12.35	376,860,299.50	41,255	332,163.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00290	0.00000	0.00260	0.00000	0.003	33.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,865.10290	1.86510	1,868.90260	1.86890	1,865.103	33.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.02860	0.00003	0.04740	0.00005	0.029	23.51	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,065.12860	1.06513	1,068.94740	1.06895	1,065.129	23.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.00820	0.00001	0.00950	0.00001	0.008	27.79	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,415.10820	1.41511	1,418.90950	1.41891	1,415.108	27.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00390	0.00000	0.00330	0.00000	0.004	31.47	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,715.10390	1.71510	1,718.90330	1.71890	1,715.104	31.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	2.10020	0.00210	4.55390	0.00455	2.100	16.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	417.20020	0.41720	423.45390	0.42345	417.200	16.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	1.40170	0.00140	3.10810	0.00311	1.402	17.02	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	466.50170	0.46650	472.00810	0.47201	466.502	17.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.07800	0.00008	0.14460	0.00014	0.078	21.16	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	865.17800	0.86518	869.04460	0.86904	865.178	21.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	6.72050	0.00672	11.67520	0.01168	6.720	15.05	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	281.82050	0.28182	290.57520	0.29058	281.820	15.05	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	4.80560		0.00481	8.90150	0.00890	4.806	15.46	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	319.90560		0.31991	327.80150	0.32780	319.906	15.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	3.16870		0.00317	6.35510	0.00636	3.169	15.98	633.74	200	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	368.26870		0.36827	375.25510	0.37526	368.269	15.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	16.85760		0.01686	24.59060	0.02459	16.858	13.90	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	181.95760		0.18196	193.49060	0.19349	181.958	13.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	14.28150		0.01428	21.49360	0.02149	14.282	14.11	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	199.38150		0.19938	210.39360	0.21039	199.382	14.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	11.11860		0.01112	17.54660	0.01755	11.119	14.42	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	226.21860		0.22622	236.44660	0.23645	226.219	14.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	82.62280		0.08262	87.73740	0.08774	82.623	12.64	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	47.72280		0.04772	56.63740	0.05664	47.723	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	37.71640		0.03772	47.49170	0.04749	37.716	12.87	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	102.81640		0.10282	116.39170	0.11639	102.816	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	25.36970		0.02537	34.30500	0.03430	25.370	13.38	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	140.46970		0.14047	153.20500	0.15320	140.470	13.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	154.41870		0.15442	157.47970	0.15748	154.419	13.22	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	19.51870		0.01952	26.37970	0.02638	19.519	13.22	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	138.53760		0.13854	142.11420	0.14211	138.538	13.10	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	23.63760		0.02364	31.01420	0.03101	23.638	13.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	116.03540		0.11604	120.30960	0.12031	116.035	12.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	31.13540		0.03114	39.20960	0.03921	31.135	12.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	337.01080		0.33701	335.31820	0.33532	337.011	14.39	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	2.11080		0.00211	4.21820	0.00422	2.111	14.39	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	288.76440		0.28876	287.99530	0.28800	288.764	14.10	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	3.86440		0.00386	6.89530	0.00690	3.864	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	241.76020		0.24176	242.14010	0.24214	241.760	13.81	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	6.86020		0.00686	11.04010	0.01104	6.860	13.81	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	435.48000	0.43548	432.59480	0.43259	435.480	14.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	0.58000	0.00058	1.49480	0.00149	0.580	14.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	386.02090	0.38602	383.63240	0.38363	386.021	14.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	1.12090	0.00112	2.53240	0.00253	1.121	14.68	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	366.34850	0.36635	364.21240	0.36421	366.348	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	1.44850	0.00145	3.11240	0.00311	1.448	14.57	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	634.95830	0.63496	631.28400	0.63128	634.958	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.05830	0.00006	0.18400	0.00018	0.058	16.87	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	535.08350	0.53508	531.62000	0.53162	535.083	15.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.18350	0.00018	0.52000	0.00052	0.184	15.92	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	485.22630	0.48523	481.96900	0.48197	485.226	15.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	0.32630	0.00033	0.86900	0.00087	0.326	15.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,034.90010	1.03490	1,031.10100	1.03110	1,034.900	18.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00010	0.00000	0.00100	0.00000	0.000	18.80	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	834.90610	0.83491	831.12250	0.83112	834.906	18.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.00610	0.00001	0.02250	0.00002	0.006	18.76	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	734.91880	0.73492	731.16450	0.73116	734.919	17.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.01880	0.00002	0.06450	0.00006	0.019	17.82	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,234.90000	1.23490	1,231.10000	1.23110	1,234.900	18.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,184.90000	1.18490	1,181.10000	1.18110	1,184.900	18.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,134.90000	1.13490	1,131.10010	1.13110	1,134.900	18.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00010	0.00000	0.000	18.51	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,984.90000	1.98490	1,981.10000	1.98110	1,984.900	16.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.24380	9.24380	9.23980	9.23980		13.00	815,053,577.40	88,173	170,582.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	49.46410	0.04946	51.39310	0.05139	49.464	17.13	0.00	0	88,101.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,055.66410		1.05566	1,061.59310	1.06159	1,055.664	17.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	23.68470		0.02368	24.63750	0.02464	23.685	19.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,629.88470		1.62988	1,634.83750	1.63484	1,629.885	19.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	20.24550		0.02025	21.04340	0.02104	20.245	20.34		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,776.44550		1.77645	1,781.24340	1.78124	1,776.445	20.34		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	112.35190		0.11235	115.47260	0.11547	112.352	14.74		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	568.55190		0.56855	575.67260	0.57567	568.552	14.74		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	88.65990		0.08866	91.46200	0.09146	88.660	15.39		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	694.85990		0.69486	701.66200	0.70166	694.860	15.39		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	70.62750		0.07063	73.09290	0.07309	70.628	16.05		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	826.82750		0.82683	833.29290	0.83329	826.828	16.05		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	203.66010		0.20366	206.82230	0.20682	203.660	13.39		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	309.86010		0.30986	317.02230	0.31702	309.860	13.39		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	186.97610		0.18698	190.19920	0.19020	186.976	13.58		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	343.17610		0.34318	350.39920	0.35040	343.176	13.58		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	157.60630		0.15761	0.00000	0.00000	157.606	13.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	413.80630		0.41381	0.00000	0.00000	413.806	13.97	124,141.89		300	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	241.49220		0.24149	244.43540	0.24444	241.492	13.00		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	247.69220		0.24769	254.63540	0.25464	247.692	13.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	229.48630		0.22949	232.51000	0.23251	229.486	13.11		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	265.68630		0.26569	272.71000	0.27271	265.686	13.11		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	221.80130		0.22180	224.86990	0.22487	221.801	13.19		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	278.00130		0.27800	285.06990	0.28507	278.001	13.19		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	289.79500		0.28980	292.03510	0.29204	289.795	12.82		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	195.99500		0.19599	202.23510	0.20224	195.995	12.82		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	274.59880		0.27460	277.06350	0.27706	274.599	12.88		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	210.79880		0.21080	217.26350	0.21726	210.799	12.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	264.80720		0.26481	267.41350	0.26741	264.807	12.91		0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	221.00720		0.22101	227.61350	0.22761	221.007	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	475.70790		0.47571	475.37220	0.47537	475.708	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	81.90790		0.08191	85.57220	0.08557	81.908	12.30	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	375.04630		0.37505	376.04440	0.37604	375.046	12.56	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	131.24630		0.13125	136.24440	0.13624	131.246	12.56	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	316.48540		0.31649	318.33240	0.31833	316.485	12.74	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	172.68540		0.17269	178.53240	0.17853	172.685	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	561.22100		0.56122	559.92240	0.55992	561.221	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	57.42100		0.05742	60.12240	0.06012	57.421	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	552.99700		0.55300	551.78410	0.55178	552.997	12.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	59.19700		0.05920	61.98410	0.06198	59.197	12.29	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	544.81900		0.54482	543.69050	0.54369	544.819	12.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	61.01900		0.06102	63.89050	0.06389	61.019	12.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	680.61920		0.68062	678.28470	0.67828	680.619	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	36.81920		0.03682	38.48470	0.03848	36.819	12.52	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	611.45540		0.61146	609.67890	0.60968	611.455	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	47.65540		0.04766	49.87890	0.04988	47.655	12.40	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	594.54520		0.59455	592.92240	0.59292	594.545	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	50.74520		0.05075	53.12240	0.05312	50.745	12.37	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,044.25210		2.04425	2,040.31140	2.04031	2,044.252	17.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.45210		0.00045	0.51140	0.00051	0.452	17.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	770.06560		0.77007	767.16670	0.76717	770.066	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	26.26560		0.02627	27.36670	0.02737	26.266	12.68	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.36080		9.36080	9.35640	9.35640		13.85	18,721.60	2	38,107.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	81.08620		0.08109	82.93280	0.08293	81.086	19.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,720.28620		1.72029	1,726.53280	1.72653	1,720.286	19.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	223.81630		0.22382	225.36840	0.22537	223.816	15.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	713.01630		0.71302	718.96840	0.71897	713.016	15.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	212.93910		0.21294	214.55660	0.21456	212.939	15.56	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	752.13910		0.75214	758.15660	0.75816	752.139	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	159.60760		0.15961	161.48650	0.16149	159.608	16.52	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	998.80760		0.99881	1,005.08650	1.00509	998.808	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	277.69840		0.27770	278.92500	0.27892	277.698	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	556.89840		0.55690	562.52500	0.56252	556.898	14.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	274.81550		0.27482	276.05760	0.27606	274.815	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	564.01550		0.56402	569.65760	0.56966	564.016	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	271.96570		0.27197	273.22560	0.27323	271.966	14.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	571.16570		0.57117	576.82560	0.57683	571.166	14.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	398.86330		0.39886	399.26670	0.39927	398.863	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	338.06330		0.33806	342.86670	0.34287	338.063	13.73	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	377.34850		0.37735	377.87370	0.37787	377.348	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	366.54850		0.36655	371.47370	0.37147	366.548	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	357.77980		0.35778	358.44770	0.35845	357.780	14.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	396.97980		0.39698	402.04770	0.40205	396.980	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,065.64260		2.06564	2,061.70150	2.06170	2,065.643	15.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.84260		0.00484	5.30150	0.00530	4.843	15.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	924.74150		0.92474	922.78000	0.92278	924.741	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	63.94150		0.06394	66.38000	0.06638	63.941	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	723.60300		0.72360	722.32560	0.72233	723.603	12.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	112.80300		0.11280	115.92560	0.11593	112.803	12.81	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.46990		9.46990	9.46530	9.46530		14.52	0.00	0	12,657.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	159.97350		0.15997	160.42190	0.16042	159.974	18.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,690.07350		1.69007	1,695.12190	1.69512	1,690.074	18.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	598.39740		0.59840	596.09360	0.59609	598.397	13.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	328.49740		0.32850	330.79360	0.33079	328.497	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	401.70340		0.40170	400.65960	0.40066	401.703	15.15	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	9.69	Put	621.80340		0.62180	625.35960	0.62536	621.803	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	259.57150		0.25957	259.46410	0.25946	259.572	16.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,059.67150		1.05967	1,064.16410	1.06416	1,059.671	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	719.19770		0.71920	716.26960	0.71627	719.198	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	227.19770		0.22720	228.86960	0.22887	227.198	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	705.06750		0.70507	702.17830	0.70218	705.068	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	235.16750		0.23517	236.87830	0.23688	235.168	13.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	689.18230		0.68918	686.37500	0.68638	689.182	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	247.18230		0.24718	248.97500	0.24898	247.182	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	875.07010		0.87507	871.74760	0.87175	875.070	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	155.17010		0.15517	156.44760	0.15645	155.170	13.30	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	770.40760		0.77041	767.34140	0.76734	770.408	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	200.50760		0.20051	202.04140	0.20204	200.508	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	751.81520		0.75182	748.79710	0.74880	751.815	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	209.81520		0.20982	211.39710	0.21140	209.815	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,084.34440		2.08434	2,079.96820	2.07997	2,084.344	15.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.44440		0.01444	14.66820	0.01467	14.444	15.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,512.23500		1.51224	1,508.10890	1.50811	1,512.235	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	42.33500		0.04234	42.80890	0.04281	42.335	14.17	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.58500		9.58500	9.58000	9.58000		15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	579.08320		0.57908	0.00000	0.00000	579.083	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	604.08320		0.60408	0.00000	0.00000	604.083	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	586.60260		0.58660	0.00000	0.00000	586.603	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	591.60260		0.59160	0.00000	0.00000	591.603	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	582.82910		0.58283	0.00000	0.00000	582.829	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	597.82910		0.59783	0.00000	0.00000	597.829	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.71090		9.71090	9.70540	9.70540		15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,424.30710		1.42431	1,419.87080	1.41987	1,424.307	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	263.40710		0.26341	264.47080	0.26447	263.407	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	841.77620		0.84178	837.93260	0.83793	841.776	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	730.87620		0.73088	732.53260	0.73253	730.876	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,857.40430		1.85740	1,852.92180	1.85292	1,857.404	14.79	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	146.50430		0.14650	147.52180	0.14752	146.504	14.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,499.20970		1.49921	1,494.77310	1.49477	1,499.210	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	238.30970		0.23831	239.37310	0.23937	238.310	14.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,461.52900		1.46153	1,457.09680	1.45710	1,461.529	14.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	250.62900		0.25063	251.69680	0.25170	250.629	14.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.49470		10.49470	10.49130	10.49130		17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,799.82250		1.79982	1,798.14530	1.79815	1,799.823	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	455.12250		0.45512	456.84530	0.45685	455.123	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,768.34150		1.76834	1,766.70340	1.76670	1,768.341	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	473.64150		0.47364	475.40340	0.47540	473.642	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,737.29110		1.73729	1,735.69200	1.73569	1,737.291	15.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	492.59110		0.49259	494.39200	0.49439	492.591	15.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.13490		9.13490	9.13110	9.13110		12.35	3,306,833.80	362	131.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	44,541.69050		0.44542	44,244.26560	0.44244	44,541.690	15.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	51.69050		0.00052	134.26560	0.00134	51.691	15.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	39,588.44620		0.39588	39,338.19320	0.39338	39,588.446	14.74	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	98.44620		0.00098	228.19320	0.00228	98.446	14.74	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	38,602.08870		0.38602	38,363.23860	0.38363	38,602.089	14.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	112.08870		0.00112	253.23860	0.00253	112.089	14.68	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,617.48970		0.37617	37,390.84260	0.37391	37,617.490	14.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	127.48970		0.00127	280.84260	0.00281	127.490	14.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	13,853.76160		0.13854	14,211.42010	0.14211	13,853.762	13.10	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	2,363.76160		0.02364	3,101.42010	0.03101	2,363.762	13.10	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.24380		9.24380	9.23980	9.23980		13.00	3,688,276.20	399	1,276.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	55,299.70020		0.55300	55,178.40720	0.55178	55,299.700	12.29		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,919.70020		0.05920	6,198.40720	0.06198	5,919.700	12.29		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	54,481.89550		0.54482	54,369.04640	0.54369	54,481.895	12.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	6,101.89550		0.06102	6,389.04640	0.06389	6,101.896	12.27		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	56,122.09920		0.56122	55,992.23940	0.55992	56,122.099	12.31		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	5,742.09920		0.05742	6,012.23940	0.06012	5,742.099	12.31		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.36080		9.36080	9.35640	9.35640		13.85		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	61,390.22380		0.61390	61,298.51550	0.61299	61,390.224	12.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15,310.22380		0.15310	15,658.51550	0.15659	15,310.224	12.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	60,753.23430		0.60753	60,665.39720	0.60665	60,753.234	12.78		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	15,673.23430		0.15673	16,025.39720	0.16025	15,673.234	12.78		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	62,093.28580		0.62093	61,999.37860	0.61999	62,093.286	12.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	15,013.28580		0.15013	15,359.37860	0.15359	15,013.286	12.76		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.46990		9.46990	9.47000	9.47000		14.52		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	46,775.62430		0.46776	0.00000	0.00000	46,775.624	14.65		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	49,785.62430		0.49786	0.00000	0.00000	49,785.624	14.65		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	46,399.42940		0.46399	0.00000	0.00000	46,399.429	14.68		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	50,409.42940		0.50409	0.00000	0.00000	50,409.429	14.68		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	47,155.47730		0.47155	0.00000	0.00000	47,155.477	14.63		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	49,165.47730		0.49165	0.00000	0.00000	49,165.477	14.63		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.60790		13.60790	13.63560	13.63560		12.19		49,600,795.50	3,645	7,984.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	292.11890		0.29212	316.86160	0.31686	292.119	14.77		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	24.21890		0.02422	21.26160	0.02126	24.219	14.77		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	283.37000		0.28337	307.93870	0.30794	283.370	14.67		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	25.47000		0.02547	22.33870	0.02234	25.470	14.67		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	274.68590		0.27469	299.07160	0.29907	274.686	14.57		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	26.78590		0.02679	23.47160	0.02347	26.786	14.57		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	2.42360		0.00242	3.26410	0.00326	2.424	19.44		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	794.52360	0.79452	767.66410	0.76766	794.524	19.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	140.48920	0.14049	160.06340	0.16006	140.489	12.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	62.58920	0.06259	54.46340	0.05446	62.589	12.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	59.55760	0.05956	64.93110	0.06493	59.558	13.11	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	151.65760	0.15166	129.33110	0.12933	151.658	13.11	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	22.53360	0.02253	24.95740	0.02496	22.534	14.94	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	314.63360	0.31463	289.35740	0.28936	314.634	14.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.76350	13.76350	13.79110	13.79110		11.38	49,493,546.00	3,596	4,707.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	74.36060	0.07436	77.03110	0.07703	74.361	13.54	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,110.86060	1.11086	1,085.93110	1.08593	1,110.861	13.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	36.38670	0.03639	37.06390	0.03706	36.387	14.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,572.88670	1.57289	1,545.96390	1.54596	1,572.887	14.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	147.86150	0.14786	150.17810	0.15018	147.861	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	724.36150	0.72436	699.07810	0.69908	724.361	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	136.47570	0.13648	138.83080	0.13883	136.476	12.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	772.97570	0.77298	747.73080	0.74773	772.976	12.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	93.95880	0.09396	97.04400	0.09704	93.959	13.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	980.45880	0.98046	955.94400	0.95594	980.459	13.34	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	308.79290	0.30879	312.43270	0.31243	308.793	11.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	335.29290	0.33529	311.33270	0.31133	335.293	11.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	304.73990	0.30474	308.05870	0.30806	304.740	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	341.23990	0.34124	316.95870	0.31696	341.240	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	300.73580	0.30074	303.99510	0.30400	300.736	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	347.23580	0.34724	322.89510	0.32290	347.236	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,778.04180	1.77804	1,803.94710	1.80395	1,778.042	15.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	14.54180	0.01454	12.84710	0.01285	14.542	15.04	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	818.10200	0.81810	838.69680	0.83870	818.102	10.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	54.60200	0.05460	47.59680	0.04760	54.602	10.63	0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			13.93350		13.93350	13.96040	13.96040		12.24	0.00	0	700.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	251.82020		0.25182	264.59210	0.26459	251.820	13.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,068.32020		1.06832	1,054.19210	1.05419	1,068.320	13.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	249.79710		0.24980	262.52900	0.26253	249.797	13.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,076.29710		1.07630	1,062.12900	1.06213	1,076.297	13.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	253.86130		0.25386	266.67700	0.26668	253.861	13.82	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,060.36130		1.06036	1,046.27700	1.04628	1,060.361	13.82	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.09470		14.09470	14.12090	14.12090		12.26	0.00	0	71.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	360.56800		0.36057	374.99140	0.37499	360.568	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,165.86800		1.16587	1,154.09140	1.15409	1,165.868	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	358.37730		0.35838	372.77440	0.37277	358.377	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,173.67730		1.17368	1,161.87440	1.16187	1,173.677	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	362.77030		0.36277	377.22460	0.37722	362.770	13.68	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,158.07030		1.15807	1,146.32460	1.14632	1,158.070	13.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.26680		14.26680	14.29000	14.29000		13.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	753.35420		0.75335	0.00000	0.00000	753.354	13.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	786.55420		0.78655	0.00000	0.00000	786.554	13.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	749.58500		0.74959	0.00000	0.00000	749.585	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	792.78500		0.79278	0.00000	0.00000	792.785	13.43	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	757.14430		0.75714	0.00000	0.00000	757.144	13.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	780.34430		0.78034	0.00000	0.00000	780.344	13.40	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09500		0.09500	0.09500	0.09500		17.94	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	501.42320		0.00501	502.32300	0.00502	501.423	18.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	1.42320		0.00001	2.32300	0.00002	1.423	18.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1.72720		0.00002	2.79200	0.00003	1.727	17.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	501.72720		0.00502	502.79200	0.00503	501.727	17.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.00550		0.00000	0.01380	0.00000	0.006	27.55	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,500.00550		0.01500	1,500.01380	0.01500	1,500.005	27.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09620		0.09620	0.09620	0.09620		19.14		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	741.05720		0.00741	743.32700	0.00743	741.057	18.29		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	121.05720		0.00121	123.32700	0.00123	121.057	18.29		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	221.60300		0.00222	225.63460	0.00226	221.603	19.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	601.60300		0.00602	605.63460	0.00606	601.603	19.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	57.90740		0.00058	60.22110	0.00060	57.907	21.24		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,437.90740		0.01438	1,440.22110	0.01440	1,437.907	21.24		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09750		0.09750	0.10000	0.10000		18.47		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	937.77630		0.00938	0.00000	0.00000	937.776	17.51		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	187.77630		0.00188	0.00000	0.00000	187.776	17.51		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	407.64840		0.00408	0.00000	0.00000	407.648	18.47		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	657.64840		0.00658	0.00000	0.00000	657.648	18.47		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	174.14880		0.00174	0.00000	0.00000	174.149	20.33		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,424.14880		0.01424	0.00000	0.00000	1,424.149	20.33		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.87890		11.87890	11.85080	11.85080		12.20		35,541,668.80	2,992	31,033.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	879.07590		0.87908	851.23040	0.85123	879.076	19.26		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.17590		0.00018	0.43040	0.00043	0.176	19.26		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	869.08970		0.86909	841.26350	0.84126	869.090	19.19		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.18970		0.00019	0.46350	0.00046	0.190	19.19		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	0.84570		0.00085	1.67410	0.00167	0.846	18.64		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	761.94570		0.76195	790.87410	0.79087	761.946	18.64		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	909.04010		0.90904	881.14450	0.88114	909.040	19.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.14010		0.00014	0.34450	0.00034	0.140	19.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	889.06300		0.88906	861.19970	0.86120	889.063	19.34		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.16300		0.00016	0.39970	0.00040	0.163	19.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.02780		12.02780	11.99910	11.99910		12.86		25,498,936.00	2,120	38,474.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	706.97150		0.70697	689.90470	0.68990	706.971	12.24		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	79.17150		0.07917	90.80470	0.09080	79.171	12.24		0.00	0	300.00

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	11.80	Call	434.03040		0.43403	427.93820	0.42794	434.030	12.65	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	206.23040		0.20623	228.83820	0.22884	206.230	12.65	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	166.22350		0.16622	168.74590	0.16875	166.223	14.16	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	638.42350		0.63842	669.64590	0.66965	638.423	14.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	841.02240		0.84102	819.89050	0.81989	841.022	12.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	53.22240		0.05322	60.79050	0.06079	53.222	12.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	832.40750		0.83241	811.50220	0.81150	832.408	12.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	54.60750		0.05461	62.40220	0.06240	54.608	12.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	823.82200		0.82382	803.14570	0.80315	823.822	12.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	56.02200		0.05602	64.04570	0.06405	56.022	12.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.18830		12.18830	12.15880	12.15880		13.46	12,188,300.00	1,000	14,670.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	449.13680		0.44914	443.44780	0.44345	449.137	13.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	510.83680		0.51084	534.64780	0.53465	510.837	13.67	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	412.11520		0.41212	407.21770	0.40722	412.115	13.88	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	573.81520		0.57382	598.41770	0.59842	573.815	13.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	269.86220		0.26986	267.53040	0.26753	269.862	14.96	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	931.56220		0.93156	958.73040	0.95873	931.562	14.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	565.96390		0.56596	556.50320	0.55650	565.964	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	367.66390		0.36766	387.70320	0.38770	367.664	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	560.91480		0.56091	551.64120	0.55164	560.915	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	372.61480		0.37261	392.84120	0.39284	372.615	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	555.90180		0.55590	546.81160	0.54681	555.902	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	377.60180		0.37760	398.01160	0.39801	377.602	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.33960		12.33960	12.30940	12.30940		14.11	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,285.70460		1.28570	1,263.25000	1.26325	1,285.705	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	146.10460		0.14610	153.85000	0.15385	146.105	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,103.69730		1.10370	1,082.68830	1.08269	1,103.697	13.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	207.09730		0.20710	216.28830	0.21629	207.097	13.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,068.13870		1.06814	1,047.42740	1.04743	1,068.139	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	221.53870		0.22154	231.02740	0.23103	221.539	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,033.25480		1.03325	1,012.83680	1.01284	1,033.255	13.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	236.65480		0.23665	246.43680	0.24644	236.655	13.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.50050		12.50050	12.47000	12.47000		14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	732.40790		0.73241	0.00000	0.00000	732.408	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	721.90790		0.72191	0.00000	0.00000	721.908	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	728.41900		0.72842	0.00000	0.00000	728.419	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	727.91900		0.72792	0.00000	0.00000	727.919	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	724.52260		0.72452	0.00000	0.00000	724.523	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	734.02260		0.73402	0.00000	0.00000	734.023	14.51	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.81243		113.81243	113.81303	113.81303			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	398.76000		0.39876	399.36000	0.39936	398.760		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.20830		113.20830	113.20678	113.20678			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,603.82000		1.60382	1,602.30000	1.60230	1,603.820		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.68094		119.68094	119.37720	119.37720			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,083.12000		2.08312	1,779.38000	1.77938	2,083.120		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			493.35500		493.35500	494.02000	494.02000			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.80700		499.80700	500.48100	500.48100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			506.92300		506.92300	507.61500	507.61500			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			439.40600		439.40600	439.85700	439.85700			0.00	0	1,017.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 01/08/2013	Index Future			445.15300		445.15300	445.61000	445.61000				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			451.49100		451.49100	451.96200	451.96200				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.35000		9.35000	9.33820	9.33820		8.65		23,431,100.00	2,506	24,964.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	840.02880		0.84003	828.23540	0.82824	840.029	20.42		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.02880		0.00003	0.03540	0.00004	0.029	20.42		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,031.41330		1.03141	1,019.60250	1.01960	1,031.413	23.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.01330		0.00001	0.00250	0.00000	0.013	23.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	981.41400		0.98141	969.60750	0.96961	981.414	22.65		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.01400		0.00001	0.00750	0.00001	0.014	22.65		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	931.41620		0.93142	919.61680	0.91962	931.416	21.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.01620		0.00002	0.01680	0.00002	0.016	21.71		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.39820		9.39820	9.38650	9.38650		9.09		15,131,102.00	1,610	14,705.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	657.88150		0.65788	647.35320	0.64735	657.881	10.26		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	19.68150		0.01968	20.85320	0.02085	19.682	10.26		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	676.74960		0.67675	666.10880	0.66611	676.750	10.35		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	18.54960		0.01855	19.60880	0.01961	18.550	10.35		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	667.30700		0.66731	656.72160	0.65672	667.307	10.31		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	19.10700		0.01911	20.22160	0.02022	19.107	10.31		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.45090		9.45090	9.43920	9.43920		10.07		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	79.15380		0.07915	79.39180	0.07939	79.154	12.44		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	928.25380		0.92825	940.19180	0.94019	928.254	12.44		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	625.31720		0.62532	616.51870	0.61652	625.317	9.99		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	74.41720		0.07442	77.31870	0.07732	74.417	9.99		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	617.32300		0.61732	608.55510	0.60856	617.323	9.98		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	76.42300		0.07642	79.35510	0.07936	76.423	9.98		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	351.67790		0.35168	346.58380	0.34658	351.678	10.02		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	200.77790		0.20078	207.38380	0.20738	200.778	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	707.46830		0.70747	698.35250	0.69835	707.468	10.06		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	56.56830		0.05657	59.15250	0.05915	56.568	10.06	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	633.35500		0.63336	624.52380	0.62452	633.355	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	72.45500		0.07245	75.32380	0.07532	72.455	10.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.49900		9.49900	9.48780	9.48780		10.82	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	365.82560		0.36583	362.14780	0.36215	365.826	10.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	346.82560		0.34683	354.34780	0.35435	346.826	10.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	375.27480		0.37527	371.40910	0.37141	375.275	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	336.27480		0.33627	343.60910	0.34361	336.275	10.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	370.52760		0.37053	366.75440	0.36675	370.528	10.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	341.52760		0.34153	348.95440	0.34895	341.528	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.54810		9.54810	9.54000	9.54000		11.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	454.52550		0.45453	0.00000	0.00000	454.526	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	416.42550		0.41643	0.00000	0.00000	416.426	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	463.70230		0.46370	0.00000	0.00000	463.702	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	405.60230		0.40560	0.00000	0.00000	405.602	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	459.09520		0.45910	0.00000	0.00000	459.095	11.35	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	410.99520		0.41100	0.00000	0.00000	410.995	11.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.92590		9.92590	9.92050	9.92050		12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,734.06290		2.73406	2,728.95410	2.72895	2,734.063	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	58.16290		0.05816	58.45410	0.05845	58.163	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,687.82670		2.68783	2,682.76600	2.68277	2,687.827	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	61.92670		0.06193	62.26600	0.06227	61.927	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,641.78250		2.64178	2,636.77560	2.63678	2,641.783	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	65.88250		0.06588	66.27560	0.06628	65.883	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88940		8.88940	8.89800	8.89800		8.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	251.96870		0.25197	263.25950	0.26326	251.969	11.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	2.56870		0.00257	5.25950	0.00526	2.569	11.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	242.29920		0.24230	253.82140	0.25382	242.299	11.87	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	2.89920		0.00290	5.82140	0.00582	2.899	11.87	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	232.67220		0.23267	244.44030	0.24444	232.672	11.75	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	3.27220		0.00327	6.44030	0.00644	3.272	11.75	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.97770		8.97770	8.98650	8.98650		11.63	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	231.39660		0.23140	240.61860	0.24062	231.397	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	193.69660		0.19370	194.11860	0.19412	193.697	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	226.26800		0.22627	235.85820	0.23586	226.268	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	198.56800		0.19857	199.35820	0.19936	198.568	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	221.21280		0.22121	231.17100	0.23117	221.213	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	203.51280		0.20351	204.67100	0.20467	203.513	11.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.07240		9.07240	9.08000	9.08000		13.17	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	336.61600		0.33662	0.00000	0.00000	336.616	13.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	354.21600		0.35422	0.00000	0.00000	354.216	13.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	332.43850		0.33244	0.00000	0.00000	332.438	13.27	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	360.03850		0.36004	0.00000	0.00000	360.038	13.27	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	328.30940		0.32831	0.00000	0.00000	328.309	13.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	365.90940		0.36591	0.00000	0.00000	365.909	13.29	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.15140		0.15140	0.15730	0.15730			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03620		0.03620	0.04560	0.04560			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.14720		0.14720	-0.12660	-0.12660			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.17710		0.17710	-0.15100	-0.15100			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.14960		0.14960	0.15090	0.15090			0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.08040		0.08040	0.08780	0.08780			0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.13600		0.13600	0.12710	0.12710			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
CF CANDO CACY	On 02/04/2013	Can-Do Future			30.81300		30.81300	32.77910	32.77910			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			95.88630		95.88630	91.06720	91.06720			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.04060		0.04060	0.03680	0.03680			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.04380		0.04380	0.03730	0.03730			0.00	0	50,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.61810		9.61810	9.58300	9.58300		12.99	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	479.84080		0.47984	447.00810	0.44701	479.841	17.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	1.74080		0.00174	4.00810	0.00401	1.741	17.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	469.98670		0.46999	437.32800	0.43733	469.987	17.87	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	1.88670		0.00189	4.32800	0.00433	1.887	17.87	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	460.14480		0.46014	427.67230	0.42767	460.145	17.76	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	2.04480		0.00204	4.67230	0.00467	2.045	17.76	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.74230		9.74230	9.70640	9.70640		13.01	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	362.94290		0.36294	351.98330	0.35198	362.943	12.68	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	160.64290		0.16064	185.58330	0.18558	160.643	12.68	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	357.11740		0.35712	346.43650	0.34644	357.117	12.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	164.81740		0.16482	190.03650	0.19004	164.817	12.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	351.35720		0.35136	340.95050	0.34095	351.357	12.71	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	169.05720		0.16906	194.55050	0.19455	169.057	12.71	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.87770		9.87770	9.84000	9.84000		13.73	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	403.88150		0.40388	0.00000	0.00000	403.882	13.60	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	366.18150		0.36618	0.00000	0.00000	366.182	13.60	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	399.56370		0.39956	0.00000	0.00000	399.564	13.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	371.86370		0.37186	0.00000	0.00000	371.864	13.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	395.28530		0.39529	0.00000	0.00000	395.285	13.64	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	377.58530		0.37759	0.00000	0.00000	377.585	13.64	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
DACA	On 11/03/2013	Any day expiry			8.90700		8.90700	8.89310	8.89310		9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	307.00000		0.30700	293.23050	0.29323	307.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	0.00000		0.00000	0.13050	0.00013	0.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	267.00000		0.26700	253.38730	0.25339	267.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	0.00000		0.00000	0.28730	0.00029	0.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	257.00000		0.25700	243.45020	0.24345	257.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	0.00000		0.00000	0.35020	0.00035	0.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	247.00000		0.24700	233.52680	0.23353	247.000	9.67	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	0.00000		0.00000	0.42680	0.00043	0.000	9.67	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.88640		8.88640	8.89500	8.89500		9.73	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	66.43340		0.06643	84.04170	0.08404	66.433	10.51	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	20.03340		0.02003	29.04170	0.02904	20.033	10.51	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	59.36060		0.05936	77.04710	0.07705	59.361	10.38	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	22.96060		0.02296	32.04710	0.03205	22.961	10.38	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	52.63970		0.05264	70.31680	0.07032	52.640	10.25	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	26.23970		0.02624	35.31680	0.03532	26.240	10.25	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	179.21070		0.17921	192.39020	0.19239	179.211	12.21	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	2.81070		0.00281	7.39020	0.00739	2.811	12.21	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	89.49990		0.08950	106.45760	0.10646	89.500	10.90	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	13.09990		0.01310	21.45760	0.02146	13.100	10.90	0.00	0	5,000.00
DAEU	On 21/11/2013	Any day expiry			12.30170		12.30170	12.27160	12.27160		13.98	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	769.61710		0.76962	754.60840	0.75461	769.617	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	357.91710		0.35792	373.00840	0.37301	357.917	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	764.22380		0.76422	749.30550	0.74931	764.224	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	362.52380		0.36252	377.70550	0.37771	362.524	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	758.86650		0.75887	744.03840	0.74404	758.866	13.40	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	367.16650		0.36717	382.43840	0.38244	367.167	13.40	0.00	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 12/03/2013	Any day expiry			9.13000		9.13000	9.12500	9.12500		13.69	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	270.09090		0.27009	266.41870	0.26642	270.091	20.92	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	0.09090		0.00009	1.41870	0.00142	0.091	20.92	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	290.05850		0.29006	286.06080	0.28606	290.058	21.42	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	0.05850		0.00006	1.06080	0.00106	0.058	21.42	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	280.07290		0.28007	276.22720	0.27623	280.073	21.17	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	0.07290		0.00007	1.22720	0.00123	0.073	21.17	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.13000		9.13000	9.12620	9.12620		13.42	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	139.93820		0.13994	143.62350	0.14362	139.938	15.36	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	9.93820		0.00994	17.42350	0.01742	9.938	15.36	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	131.29760		0.13130	135.43050	0.13543	131.298	15.23	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	11.29760		0.01130	19.23050	0.01923	11.298	15.23	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	166.70240		0.16670	169.08090	0.16908	166.702	15.75	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	6.70240		0.00670	12.88090	0.01288	6.702	15.75	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	148.72840		0.14873	151.97000	0.15197	148.728	15.49	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	8.72840		0.00873	15.77000	0.01577	8.728	15.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.14470		9.14470	9.14090	9.14090		12.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,144.74680		1.14475	1,140.97920	1.14098	1,144.747	20.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.04680		0.00005	0.07920	0.00008	0.047	20.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,044.77860		1.04478	1,041.03260	1.04103	1,044.779	19.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.07860		0.00008	0.13260	0.00013	0.079	19.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	944.83460		0.94483	941.12570	0.94113	944.835	18.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.13460		0.00013	0.22570	0.00023	0.135	18.11	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	139.84580		0.13985	144.38480	0.14438	139.846	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	55.14580		0.05515	63.48480	0.06348	55.146	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	31.54940		0.03155	37.30420	0.03730	31.549	13.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	236.84940		0.23685	246.40420	0.24640	236.849	13.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	13.32300		0.01332	17.20610	0.01721	13.323	15.03	0.00	0	5,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.51	Put	378.62300		0.37862	386.30610	0.38631	378.623	15.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	166.98000		0.16698	170.43500	0.17044	166.980	12.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	42.28000		0.04228	49.53500	0.04954	42.280	12.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	153.10130		0.15310	157.10850	0.15711	153.101	12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	48.40130		0.04840	56.20850	0.05621	48.401	12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	146.39410		0.14639	150.66980	0.15067	146.394	12.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	51.69410		0.05169	59.76980	0.05977	51.694	12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.18310		9.18310	9.17910	9.17910		12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	229.48840		0.22949	231.61150	0.23161	229.488	12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	106.38840		0.10639	112.51150	0.11251	106.388	12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	103.92930		0.10393	108.55110	0.10855	103.929	13.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	270.82930		0.27083	279.45110	0.27945	270.829	13.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	67.00440		0.06700	70.83210	0.07083	67.004	14.10	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	393.90440		0.39390	401.73210	0.40173	393.904	14.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	254.14330		0.25414	256.05380	0.25605	254.143	12.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	91.04330		0.09104	96.95380	0.09695	91.043	12.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	241.62070		0.24162	243.64320	0.24364	241.621	12.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	98.52070		0.09852	104.54320	0.10454	98.521	12.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	235.50620		0.23551	237.58050	0.23758	235.506	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	102.40620		0.10241	108.48050	0.10848	102.406	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,183.81220		1.18381	1,179.92810	1.17993	1,183.812	15.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.71220		0.00071	0.82810	0.00083	0.712	15.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,084.16940		1.08417	1,080.33770	1.08034	1,084.169	14.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	1.06940		0.00107	1.23770	0.00124	1.069	14.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	984.71530		0.98472	980.95940	0.98096	984.715	13.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.61530		0.00162	1.85940	0.00186	1.615	13.93	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.22270		9.22270	9.21870	9.21870		12.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	169.47980		0.16948	172.82660	0.17283	169.480	13.29	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
DAUS	On 28/05/2013	Any day expiry	9.35	Put	296.77980		0.29678	304.12660	0.30413	296.780	13.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	123.75780		0.12376	127.12200	0.12712	123.758	13.93	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	411.05780		0.41106	418.42200	0.41842	411.058	13.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	313.69680		0.31370	315.26380	0.31526	313.697	12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	130.99680		0.13100	136.56380	0.13656	130.997	12.46	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	307.70070		0.30770	309.36380	0.30936	307.701	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	135.00070		0.13500	140.66380	0.14066	135.001	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	301.77900		0.30178	303.54080	0.30354	301.779	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	139.07900		0.13908	144.84080	0.14484	139.079	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,127.02420		1.12702	1,123.23300	1.12323	1,127.024	13.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	4.32420		0.00432	4.53300	0.00453	4.324	13.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,028.75570		1.02876	1,024.98420	1.02498	1,028.756	13.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	6.05570		0.00606	6.28420	0.00628	6.056	13.42	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.25880		9.25880	9.25470	9.25470		13.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	364.67320		0.36467	365.78150	0.36578	364.673	12.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	165.87320		0.16587	171.08150	0.17108	165.873	12.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	228.04690		0.22805	230.71070	0.23071	228.047	13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	319.24690		0.31925	326.01070	0.32601	319.247	13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	177.24450		0.17724	180.11490	0.18011	177.245	14.09	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	428.44450		0.42844	435.41490	0.43541	428.444	14.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,071.09170		1.07109	1,067.53480	1.06753	1,071.092	13.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	12.29170		0.01229	12.83480	0.01283	12.292	13.40	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	376.32220		0.37632	377.27710	0.37728	376.322	12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	157.52220		0.15752	162.57710	0.16258	157.522	12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	370.46520		0.37047	371.49610	0.37150	370.465	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	161.66520		0.16167	166.79610	0.16680	161.665	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,167.95370		1.16795	1,164.31840	1.16432	1,167.954	13.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	9.15370		0.00915	9.61840	0.00962	9.154	13.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.29110		9.29110	9.28690	9.28690		13.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	152.35310		0.15235	154.71040	0.15471	152.353	15.21	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	661.25310		0.66125	667.81040	0.66781	661.253	15.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	348.04790		0.34805	349.21830	0.34922	348.048	13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	246.94790		0.24695	252.31830	0.25232	246.948	13.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	343.16620		0.34317	344.38610	0.34439	343.166	13.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	252.06620		0.25207	257.48610	0.25749	252.066	13.27	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	338.34070		0.33834	339.61150	0.33961	338.341	13.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	257.24070		0.25724	262.71150	0.26271	257.241	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.29610		9.29610	9.29190	9.29190		13.55	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	231.53870		0.23154	233.57990	0.23358	231.539	14.25	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	445.43870		0.44544	451.67990	0.45168	445.439	14.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	430.97720		0.43098	431.29830	0.43130	430.977	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	184.87720		0.18488	189.39830	0.18940	184.877	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	425.29410		0.42529	425.66910	0.42567	425.294	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	189.19410		0.18919	193.76910	0.19377	189.194	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	286.18050		0.28618	287.88220	0.28788	286.180	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	340.08050		0.34008	345.98220	0.34598	340.081	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,211.46840		1.21147	1,208.07370	1.20807	1,211.468	13.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	15.36840		0.01537	16.17370	0.01617	15.368	13.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,115.95890		1.11596	1,112.70290	1.11270	1,115.959	13.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	19.85890		0.01986	20.80290	0.02080	19.859	13.43	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	436.71800		0.43672	436.98270	0.43698	436.718	12.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	180.61800		0.18062	185.08270	0.18508	180.618	12.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.30230		9.30230	9.29810	9.29810		13.56	0.00	0	31,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	407.02180		0.40702	407.58270	0.40758	407.022	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	214.72180		0.21472	219.48270	0.21948	214.722	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	417.86450		0.41786	418.32300	0.41832	417.864	13.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Put	205.56450		0.20556	210.22300	0.21022	205.565	13.11	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	412.41500		0.41242	412.92500	0.41292	412.415	13.13	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	210.11500		0.21012	214.82500	0.21483	210.115	13.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.33470		9.33470	9.33030	9.33030		13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	283.36260		0.28336	284.81820	0.28482	283.363	14.29	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	458.66260		0.45866	464.51820	0.46452	458.663	14.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	195.50420		0.19550	197.28810	0.19729	195.504	15.36	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	700.80420		0.70080	706.98810	0.70699	700.804	15.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	366.28510		0.36629	366.53080	0.36653	366.285	13.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	321.58510		0.32159	326.23080	0.32623	321.585	13.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	361.90020		0.36190	362.12100	0.36212	361.900	13.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	327.20020		0.32720	331.82100	0.33182	327.200	13.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	357.56030		0.35756	357.99440	0.35799	357.560	13.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	332.86030		0.33286	337.69440	0.33769	332.860	13.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,162.61420		1.16261	1,159.39680	1.15940	1,162.614	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	27.91420		0.02791	29.09680	0.02910	27.914	13.44	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	388.93600		0.38894	389.28770	0.38929	388.936	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	294.23600		0.29424	298.98770	0.29899	294.236	13.51	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.36950		9.36950	9.36500	9.36500		13.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	227.62200		0.22762	228.96930	0.22897	227.622	15.51	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	738.12200		0.73812	743.96930	0.74397	738.122	15.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	416.18090		0.41618	416.27600	0.41628	416.181	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	336.68090		0.33668	341.27600	0.34128	336.681	13.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	411.72140		0.41172	411.84400	0.41184	411.721	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	342.22140		0.34222	346.84400	0.34684	342.221	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	407.30890		0.40731	407.45590	0.40746	407.309	13.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	347.80890		0.34781	352.45590	0.35246	347.809	13.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	420.68230		0.42068	420.75210	0.42075	420.682	13.73	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
DAUS	On 23/09/2013	Any day expiry	9.28	Put	331.18230		0.33118	335.75210	0.33575	331.182	13.73	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.37320		9.37320	9.36870	9.36870		13.93	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	335.95820		0.33596	336.52640	0.33653	335.958	14.41	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	472.75820		0.47276	477.82640	0.47783	472.758	14.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	444.95640		0.44496	444.80980	0.44481	444.956	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	311.75640		0.31176	316.10980	0.31611	311.756	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	440.26570		0.44027	440.14530	0.44015	440.266	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	317.06570		0.31707	321.44530	0.32145	317.066	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	435.62010		0.43562	435.52820	0.43553	435.620	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	322.42010		0.32242	326.82820	0.32683	322.420	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,209.71290		1.20971	1,206.87330	1.20687	1,209.713	13.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	36.51290		0.03651	38.17330	0.03817	36.513	13.51	0.00	0	7,500.00
DAUS	On 28/02/2014	Any day expiry			9.56680		9.56680	9.56190	9.56190		15.16	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	776.27530		0.77628	773.00230	0.77300	776.275	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	319.47530		0.31948	321.10230	0.32110	319.475	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	786.89560		0.78690	783.58210	0.78358	786.896	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	310.09560		0.31010	311.68210	0.31168	310.096	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	781.56730		0.78157	778.27230	0.77827	781.567	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	314.76730		0.31477	316.37230	0.31637	314.767	14.05	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.58600		9.58600	9.58020	9.58020		15.31	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	802.98630		0.80299	800.16830	0.80017	802.986	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	326.98630		0.32699	329.96830	0.32997	326.986	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	814.05090		0.81405	810.72880	0.81073	814.051	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	318.05090		0.31805	320.52880	0.32053	318.051	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	808.26100		0.80826	805.43260	0.80543	808.261	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	322.26100		0.32226	325.23260	0.32523	322.261	14.09	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.68106		113.68106	113.53496	113.53496			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	364.88000		0.36488	218.78000	0.21878	364.880		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future	113.32	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			8.85326	88.39892	8.82371	88.64889				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,218.66000	79.21866	79,468.63000	79.46863	79,218.660			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			8.94397	89.55524	8.91356	89.80815				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	463.04000	0.46304	715.95000	0.71595	463.040			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	78,503.91000	78.50391	78,756.82000	78.75682	78,503.910			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.33200	439.33200	439.73600	439.73600				0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	63,420.00000	6.34200	67,460.00000	6.74600	63,420.000			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	63,320.00000	6.33200	67,360.00000	6.73600	63,320.000			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	63,220.00000	6.32200	67,260.00000	6.72600	63,220.000			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			445.07800	445.07800	445.48700	445.48700				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	9,120.00000	0.91200	5,030.00000	0.50300	9,120.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	9,220.00000	0.92200	5,130.00000	0.51300	9,220.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	9,320.00000	0.93200	5,230.00000	0.52300	9,320.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			451.41500	451.41500	451.83700	451.83700			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	54,250.00000	5.42500	58,470.00000	5.84700	54,250.000		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	54,150.00000	5.41500	58,370.00000	5.83700	54,150.000		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	54,050.00000	5.40500	58,270.00000	5.82700	54,050.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.20500	203.20500	203.08600	203.08600			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.91700	205.91700	205.79900	205.79900			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			208.91400	208.91400	208.79100	208.79100			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.59600	549.59600	550.32300	550.32300			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.09000		94.91000	5.09000	94.91000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.11000	94.89000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.28000	94.72000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.41000		94.59000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.56000		94.44000	5.56000	94.44000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.50650		7.50650	7.48820	7.48820		11.80		60,052,000.00	8,000	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	616.54740		0.61655	598.25970	0.59826	616.547	19.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.04740		0.00005	0.05970	0.00006	0.047	19.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	606.55320		0.60655	588.26760	0.58827	606.553	19.65		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.05320		0.00005	0.06760	0.00007	0.053	19.65		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	596.55980		0.59656	578.27660	0.57828	596.560	19.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.05980		0.00006	0.07660	0.00008	0.060	19.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.56520		7.56520	7.54680	7.54680		8.66		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	279.40540		0.27941	268.71490	0.26871	279.405	9.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	54.20540		0.05421	61.91490	0.06191	54.205	9.14		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	271.82470		0.27182	261.43740	0.26144	271.825	9.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	56.62470		0.05662	64.63740	0.06464	56.625	9.12		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	264.33100		0.26433	254.25300	0.25425	264.331	9.10	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	59.13100		0.05913	67.45300	0.06745	59.131	9.10	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.61260		7.61260	7.59000	7.59000		10.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	244.75530		0.24476	0.00000	0.00000	244.755	10.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	222.15530		0.22216	0.00000	0.00000	222.155	10.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	239.64510		0.23965	0.00000	0.00000	239.645	10.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	227.04510		0.22705	0.00000	0.00000	227.045	10.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	235.31010		0.23531	0.00000	0.00000	235.310	10.71	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	232.71010		0.23271	0.00000	0.00000	232.710	10.71	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			6.86893		107.63322	6.83886	107.85408			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,245.42000		1.24542	1,466.28000	1.46628	1,245.420		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	1,317.64000		1.31764	1,538.50000	1.53850	1,317.640		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	1,389.80000		1.38980	1,610.66000	1.61066	1,389.800		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			6.92530		109.04112	6.89414	109.26459			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,571.30000		2.57130	2,794.77000	2.79477	2,571.300		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	2,640.67000		2.64067	2,864.14000	2.86414	2,640.670		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	2,709.98000		2.70998	2,933.45000	2.93345	2,709.980		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.36525		119.70672	5.35467	119.73246		1.64	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	268.50000		0.26850	289.21000	0.28921	268.500	1.65	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
R157	On 02/05/2013	Bond Future	5.34	Put	329.94000		0.32994	324.91000	0.32491	329.940	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	280.36000		0.28036	301.42000	0.30142	280.360	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	317.46000		0.31746	312.78000	0.31278	317.460	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	292.54000		0.29254	313.94000	0.31394	292.540	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	305.31000		0.30531	300.97000	0.30097	305.310	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.37065		121.27256	5.35881	121.29828		1.49	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,816.93000		91.81693	91,842.65000	91.84265	91,816.930	1.61	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	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.37772		116.19239	5.36289	116.22044		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	758.31000		0.75831	778.96000	0.77896	758.310	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	357.74000		0.35774	350.34000	0.35034	357.740	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	770.30000		0.77030	791.09000	0.79109	770.300	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	350.91000		0.35091	343.65000	0.34365	350.910	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	782.39000		0.78239	803.31000	0.80331	782.390	1.42	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	344.18000		0.34418	337.05000	0.33705	344.180	1.42	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			7.42169		130.04233	7.40711	130.18799		11.19	0.00	0	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	280.49000		0.28049	327.22000	0.32722	280.490	11.04	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,241.73000		7.24173	7,142.80000	7.14280	7,241.730	11.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,054.15000		2.05415	2,188.49000	2.18849	2,054.150	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,371.05000		2.37105	2,359.73000	2.35973	2,371.050	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,102.62000		2.10262	2,238.04000	2.23804	2,102.620	11.27	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,319.40000		2.31940	2,309.16000	2.30916	2,319.400	11.27	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,151.75000		2.15175	2,288.23000	2.28823	2,151.750	11.28	0.00	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	7.41	Put	2,268.52000		2.26852	2,259.34000	2.25934	2,268.520	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,187.38000		4.18738	4,346.53000	4.34653	4,187.380	11.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	968.59000		0.96859	982.08000	0.98208	968.590	11.46	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.48988		126.45877	7.47485	126.60590		12.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,012.30000		3.01230	3,116.81000	3.11681	3,012.300	12.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,389.47000		5.38947	5,346.85000	5.34685	5,389.470	12.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,186.36000		117.18636	117,333.49000	117.33349	117,186.360	13.40	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	13.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.56421		128.25935	7.54840	128.41071		12.57	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,422.74000		8.42274	8,555.65000	8.55565	8,422.740	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,990.64000		2.99064	2,972.19000	2.97219	2,990.640	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,482.58000		8.48258	8,615.78000	8.61578	8,482.580	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,960.66000		2.96066	2,942.50000	2.94250	2,960.660	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,200.44000		12.20044	12,345.93000	12.34593	12,200.440	13.15	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,543.66000		1.54366	1,537.79000	1.53779	1,543.660	13.15	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,363.05000		8.36305	8,495.68000	8.49568	8,363.050	12.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,020.87000		3.02087	3,002.14000	3.00214	3,020.870	12.94	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.35649		292.35649	292.36021	292.36021			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,966.49000		9.96649	9,970.21000	9.97021	9,966.490		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

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	282.40	Call	9,956.49000		9.95649	9,960.21000	9.96021	9,956.490		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	9,946.49000		9.94649	9,950.21000	9.95021	9,946.490		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			5.18808		108.76136	5.17142	108.78795		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,854.22000		1.85422	1,827.63000	1.82763	1,854.220		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,837.89000		1.83789	1,811.30000	1.81130	1,837.890		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,821.55000		1.82155	1,794.96000	1.79496	1,821.550		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.17010		105.78018	5.15044	105.80683		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,534.50000		68.53450	68,561.15000	68.56115	68,534.500		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.12399		107.28630	5.09769	107.31509		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	130.53000		0.13053	140.88000	0.14088	130.530		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	497.01000		0.49701	478.57000	0.47857	497.010		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	133.83000		0.13383	144.35000	0.14435	133.830		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	489.31000		0.48931	471.04000	0.47104	489.310		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	137.19000		0.13719	147.88000	0.14788	137.190		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	481.67000		0.48167	463.57000	0.46357	481.670		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.24189		220.24189	219.72546	219.72546			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,201.89000		9.20189	8,685.46000	8.68546	9,201.890		0.00	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	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,191.89000		9.19189	8,675.46000	8.67546	9,191.890		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	9,181.89000		9.18189	8,665.46000	8.66546	9,181.890		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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			5.83361		110.35386	5.82883	110.37303		3.86	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	764.56000		0.76456	793.46000	0.79346	764.560	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	538.80000		0.53880	548.53000	0.54853	538.800	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	787.17000		0.78717	816.19000	0.81619	787.170	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	521.43000		0.52143	531.28000	0.53128	521.430	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	810.16000		0.81016	839.30000	0.83930	810.160	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	504.46000		0.50446	514.43000	0.51443	504.460	3.89	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86969		111.79730	5.86465	111.81641		3.72	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,584.10000		98.58410	98,603.21000	98.60321	98,584.100	3.91	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.91394		109.22935	5.90797	109.25057		3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,454.53000		1.45453	1,474.07000	1.47407	1,454.530	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,113.77000		1.11377	1,112.09000	1.11209	1,113.770	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,999.83000		106.99983	107,021.05000	107.02105	106,999.830	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	939.16000		0.93916	955.69000	0.95569	939.160	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,667.01000		1.66701	1,662.32000	1.66232	1,667.010	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,415.78000		1.41578	1,435.14000	1.43514	1,415.780	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,145.86000		1.14586	1,144.00000	1.14400	1,145.860	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,434.91000		1.43491	1,454.35000	1.45435	1,434.910	3.61	0.00	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	6.00	Put	1,129.56000		1.12956	1,127.78000	1.12778	1,129.560	3.61	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			6.11020		111.88061	6.10552	111.90378		5.23	0.00	0	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,403.27000		1.40327	1,441.95000	1.44195	1,403.270	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	517.42000		0.51742	532.93000	0.53293	517.420	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,435.81000		1.43581	1,474.47000	1.47447	1,435.810	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	500.95000		0.50095	516.44000	0.51644	500.950	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,468.72000		1.46872	1,507.35000	1.50735	1,468.720	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	484.88000		0.48488	500.34000	0.50034	484.880	5.32	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.15735		109.31770	6.15246	109.34090		5.39	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,434.20000		100.43420	100,457.40000	100.45740	100,434.200	5.64	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	5.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.20883		110.87423	6.20323	110.89955		5.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,110.39000		4.11039	4,138.81000	4.13881	4,110.390	5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	604.40000		0.60440	607.50000	0.60750	604.400	5.24	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,997.75000		1.99775	2,022.63000	2.02263	1,997.750	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,631.49000		1.63149	1,631.05000	1.63105	1,631.490	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,022.50000		2.02250	2,047.48000	2.04748	2,022.500	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,611.22000		1.61122	1,610.88000	1.61088	1,611.220	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,047.42000		2.04742	2,072.49000	2.07249	2,047.420	5.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,591.14000		1.59114	1,590.89000	1.59089	1,591.140	5.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.21664		103.83838	5.19807	103.85102		0.40		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,256.81000		1.25681	1,244.17000	1.24417	1,256.810	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,249.86000		1.24986	1,237.22000	1.23722	1,249.860	0.37		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,242.91000		1.24291	1,230.27000	1.23027	1,242.910	0.37		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.14252		101.43481	5.11408	101.44733		0.30		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,436.70000		30.43670	30,449.22000	30.44922	30,436.700	0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.82797		102.87908	4.74754	102.89346		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	9.02000		0.00902	11.90000	0.01190	9.020	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	105.34000		0.10534	93.84000	0.09384	105.340	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	9.33000		0.00933	12.28000	0.01228	9.330	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	103.85000		0.10385	92.42000	0.09242	103.850	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	9.64000		0.00964	12.67000	0.01267	9.640	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	102.37000		0.10237	91.02000	0.09102	102.370	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			6.38947		106.85565	6.37976	106.90935		6.46		0.00	0	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,181.54000		1.18154	1,240.40000	1.24040	1,181.540	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	902.64000		0.90264	907.80000	0.90780	902.640	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,211.72000		1.21172	1,270.95000	1.27095	1,211.720	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	877.73000		0.87773	883.26000	0.88326	877.730	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,242.35000		1.24235	1,301.93000	1.30193	1,242.350	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	853.31000		0.85331	859.19000	0.85919	853.310	6.45		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.44487		104.61696	6.43473	104.67109		6.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	97,045.77000		97.04577	97,099.90000	97.09990	97,045.770	7.06	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	7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.50176		106.10654	6.49073	106.16320		6.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,739.26000		2.73926	2,785.75000	2.78575	2,739.260	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,778.06000		1.77806	1,767.89000	1.76789	1,778.060	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,768.69000		2.76869	2,815.35000	2.81535	2,768.690	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,756.73000		1.75673	1,746.73000	1.74673	1,756.730	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,798.27000		2.79827	2,845.11000	2.84511	2,798.270	6.51	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,735.59000		1.73559	1,725.77000	1.72577	1,735.590	6.51	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			6.52683		102.03416	6.50689	102.15685		7.69	0.00	0	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,563.64000		1.56364	1,670.48000	1.67048	1,563.640	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	870.75000		0.87075	854.90000	0.85490	870.750	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,600.23000		1.60023	1,707.85000	1.70785	1,600.230	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	846.39000		0.84639	831.32000	0.83132	846.390	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,637.26000		1.63726	1,745.65000	1.74565	1,637.260	7.75	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	822.53000		0.82253	808.23000	0.80823	822.530	7.75	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.57823		103.36888	6.55750	103.49284		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,324.41000		94.32441	94,448.37000	94.44837	94,324.410	8.25	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	8.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.63597		101.44458	6.61396	101.57205		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,745.48000		5.74548	5,857.41000	5.85741	5,745.480	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	894.17000		0.89417	878.63000	0.87863	894.170	8.23	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,065.87000		3.06587	3,154.55000	3.15455	3,065.870	7.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Put	2,179.30000		2.17930	2,140.51000	2.14051	2,179.300	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,098.25000		3.09825	3,187.34000	3.18734	3,098.250	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,154.45000		2.15445	2,116.07000	2.11607	2,154.450	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,130.79000		3.13079	3,220.31000	3.22031	3,130.790	7.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,129.81000		2.12981	2,091.86000	2.09186	2,129.810	7.95	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			8.29677		79.78668	8.26706	80.04021		16.47	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	937.10000		0.93710	1,068.02000	1.06802	937.100	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,616.53000		3.61653	3,493.92000	3.49392	3,616.530	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	963.48000		0.96348	1,096.42000	1.09642	963.480	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,553.38000		3.55338	3,432.79000	3.43279	3,553.380	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	990.26000		0.99026	1,125.20000	1.12520	990.260	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,490.78000		3.49078	3,372.19000	3.37219	3,490.780	16.36	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.36610		80.83036	8.33560	81.08706		16.74	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,881.25000		70.88125	71,137.95000	71.13795	70,881.250	17.34	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	17.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.44254		78.83675	8.41098	79.09839		19.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,883.65000		9.88365	10,110.05000	10.11005	9,883.650	20.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,847.05000		1.84705	1,811.81000	1.81181	1,847.050	20.00	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,405.05000		6.40505	6,597.83000	6.59783	6,405.050	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,611.85000		3.61185	3,542.99000	3.54299	3,611.850	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,450.51000		6.45051	6,643.88000	6.64388	6,450.510	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,579.23000		3.57923	3,510.96000	3.51096	3,579.230	19.48	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
R209	On 07/11/2013	Bond Future	8.81	Call	6,496.10000		6.49610	6,690.05000	6.69005	6,496.100	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,546.86000		3.54686	3,479.17000	3.47917	3,546.860	19.48	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			164.24948		164.24948	164.24887	164.24887			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,109.48000		3.10948	3,108.87000	3.10887	3,109.480		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	3,099.48000		3.09948	3,098.87000	3.09887	3,099.480		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	3,089.48000		3.08948	3,088.87000	3.08887	3,089.480		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			128.97898		128.97898	128.98513	128.98513			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,288.98000		3.28898	3,295.13000	3.29513	3,288.980		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	3,278.98000		3.27898	3,285.13000	3.28513	3,278.980		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	3,268.98000		3.26898	3,275.13000	3.27513	3,268.980		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.06155		136.06155	136.06400	136.06400			0.00	0	20,170.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.09	Call	4,971.55000		4.97155	4,974.00000	4.97400	4,971.550		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	4,961.55000		4.96155	4,964.00000	4.96400	4,961.550		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	4,951.55000		4.95155	4,954.00000	4.95400	4,951.550		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			7.99581		91.90458	7.97111	92.12157		14.89	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,449.19000		1.44919	1,596.41000	1.59641	1,449.190	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,830.64000		2.83064	2,760.87000	2.76087	2,830.640	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,484.43000		1.48443	1,633.31000	1.63331	1,484.430	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,776.31000		2.77631	2,708.20000	2.70820	2,776.310	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,520.22000		1.52022	1,670.74000	1.67074	1,520.220	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,722.65000		2.72265	2,656.18000	2.65618	2,722.650	14.83	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.06462		93.10665	8.03923	93.32631		15.53	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,491.63000		82.49163	82,711.29000	82.71129	82,491.630	16.11	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	16.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.14204		90.89527	8.11569	91.11944		16.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,915.57000		6.91557	7,089.47000	7.08947	6,915.570	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,224.96000		3.22496	3,174.69000	3.17469	3,224.960	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,964.95000		6.96495	7,139.33000	7.13933	6,964.950	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,194.48000		3.19448	3,144.69000	3.14469	3,194.480	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,014.45000		7.01445	7,189.32000	7.18932	7,014.450	16.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,164.24000		3.16424	3,114.94000	3.11494	3,164.240	16.83	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future			8.34472		81.35399	8.31494	81.62224		17.33		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,574.37000		72.57437	72,842.62000	72.84262	72,574.370	18.05		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	18.05		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.41171		82.41820	8.38116	82.68963		18.14		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,970.30000		71.97030	72,241.73000	72.24173	71,970.300	18.79		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.79		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			1.46870		1.46870	1.46880	1.46880		12.44		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,787.00030		0.17870	1,788.00400	0.17880	1,787.000	20.90		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00030		0.00000	0.00400	0.00000	0.000	20.90		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,687.00150		0.16870	1,688.00400	0.16880	1,687.001	21.25		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00150		0.00000	0.00400	0.00000	0.002	21.25		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,587.00260		0.15870	1,588.00680	0.15880	1,587.003	20.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.00260		0.00000	0.00680	0.00000	0.003	20.56		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47950		1.47950	1.47990	1.47990		13.03		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	980.08760		0.09801	987.50260	0.09875	980.088	12.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	85.08760		0.00851	88.50260	0.00885	85.088	12.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	899.02420		0.08990	906.85130	0.09069	899.024	12.80		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	104.02420		0.01040	107.85130	0.01079	104.024	12.80		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	822.50020		0.08225	830.76090	0.08308	822.500	12.84		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	127.50020		0.01275	131.76090	0.01318	127.500	12.84		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49140		1.49140	1.49000	1.49000		14.39		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	616.84260		0.06168	0.00000	0.00000	616.843	14.26		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	602.84260		0.06028	0.00000	0.00000	602.843	14.26		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	575.72090		0.05757	0.00000	0.00000	575.721	14.39		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	661.72090		0.06617	0.00000	0.00000	661.721	14.39		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
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	538.01150		0.05380	0.00000	0.00000	538.012	14.55	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	724.01150		0.07240	0.00000	0.00000	724.011	14.55	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,469,989,932.43</b>	<b>156,160</b>	<b>1 997 642.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.06059	99.94188	13.02827			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.98231	108.85858	25.92000			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.95719	100.00011	8.93501			0.00	0	500,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.57513	111.70673	8.55413			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.38433	100.63261	7.36573			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.47927	100.64155	7.46043			0.00	0	200,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.76999	8.00000	46.75986			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.39361	101.73855	11.36776			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		27.88411	105.29362	27.81903			101,081,875,200.00	960,000	12,476,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		48.36169	105.62267	48.25037			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.08391	100.96284	10.05844			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		15.00146	111.66393	14.96474			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		66.40200	100.00003	66.19008			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			215.58145		96.55511	215.58145	96.03963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	134.94825	30.03736	134.94825	29.94963		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	3.21340	269.82094	3.19837		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	27.37911	100.53123	27.31022		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	45.70351	100.25380	45.59008		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	14.27363	100.10451	14.23825		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	9.21538	100.10764	9.19254		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.70002	100.11256	8.67845		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.77086	100.11573	8.74912		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	113.03853	30.81410	113.03853	30.73793		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.88112	24.78359	102.88112	24.72064		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	106.71879	37.55401	106.71879	37.46539		426,875,160.00	4,000	4,000.00
ABL11B		On 29/09/2014	Spot Bond	101.43096	32.02594	101.43096	31.94562		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	100.69530	27.08321	100.69530	27.01719		0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	101.53927	12.35848	101.53927	12.32746		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	101.47729	17.30618	101.47729	17.26277		101,477,290,000.00	1,000,000	1,000,000.00
ABL15		On 09/10/2017	Spot Bond	101.61005	10.42575	101.61005	10.39957		0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	108.48706	74.64765	108.48706	74.46914		18,117,339,020.00	167,000	1,323,000.00
ABL8B		On 19/09/2013	Spot Bond	101.57306	67.55694	101.57306	67.33840		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC08	On 19/08/2013	Spot Bond	100.00000	80.18018	100.00000	79.94012	0.00	0	0.00			
ABLI01	On 31/03/2013	Spot Bond	215.26681	96.56797	215.26681	96.05310	0.00	0	0.00			
ABLI02	On 08/05/2014	Spot Bond	133.33110	45.94566	133.33110	45.81268	0.00	0	0.00			
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.30938	122.14204	21.25169	0.00	0	0.00			
ABLI04	On 11/10/2016	Spot Bond	113.35700	10.06082	113.35700	10.03513	0.00	0	0.00			
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.15806	100.00000	5.14613	0.00	0	0.00			
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.22473	123.70523	18.17631	0.00	0	0.00			
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.33465	102.18114	18.28836	0.00	0	0.00			
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.96198	99.83242	11.93240	0.00	0	0.00			
ABLS4	On 29/03/2019	Spot Bond	99.82309	12.02380	99.82309	11.99407	0.00	0	0.00			
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.61365	99.81405	12.58246	0.00	0	0.00			
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.66244	106.48741	5.64875	0.00	0	0.00			
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.01694	100.00000	25.95391	0.00	0	0.00			
ABN05	On 18/04/2021	Spot Bond	165.75435	4.29829	165.75435	4.28371	0.00	0	0.00			
ABN07	On 13/06/2015	Spot Bond	157.68318	14.50664	157.68318	14.45927	0.00	0	0.00			
ABN09	On 27/06/2023	Spot Bond	170.05600	3.48831	170.05600	3.47628	0.00	0	0.00			
ABN14	On 10/10/2033	Spot Bond	172.68858	4.09735	172.68858	4.08306	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On 31/03/2013	Spot Bond	215.54135	96.55675	215.54135	96.04135			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	96.55488	215.58717	96.03939			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.17677	71.58015	7.16617			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.17677	71.58015	7.16617			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.10224	84.61000	13.08026			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.37935	92.57000	20.34280			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.44363	100.05362	10.41777			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.19184	95.34000	18.15850			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.13480	100.00000	34.07004			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.96827	94.00000	16.93749			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.90277	94.99000	15.87371			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.10420	89.20000	24.06212			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.85057	90.02000	31.79352			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.78415	101.37010	9.75962			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.62409	101.21709	9.60000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.45247	89.83000	30.39799			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.84826	136.93312	22.78287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	102.86000	25.82844	102.86000	25.77844			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.26298	96.69000	26.21340			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.23794	96.61000	25.19032			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.82650	96.38000	24.77974			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.21607	99.94804	10.19078			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.27560	121.81240	19.22502			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	79.72982	104.20000	79.55810			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.16405	101.30453	10.13859			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.42621	93.54000	22.38489			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.27992	92.85000	21.24092			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.13561	103.39542	2.13070			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.88344	149.61017	2.87461			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.53245	196.08295	2.52296			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.69193	95.40000	17.65922			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	75.06966	107.27000	74.90440			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.54628	94.09000	17.51381			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.16641	100.00000	9.15210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	100.00000	3.27322	100.00000	3.26690				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.67057	100.00000	12.64606				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.42804	114.69202	14.39195			54,593,401,520.00		476,000	4,527,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.79151	105.76936	25.73109			49,182,752,400.00		465,000	4,246,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.31892	102.79126	10.29544			55,507,280,400.00		540,000	3,510,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	8.73059	101.48825	8.71114				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.56923	110.44192	19.52175				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	39.85467	125.04605	39.74543				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.99740	4.00000	121.97480				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.17462	274.59193	3.15959				0.00	0	10,000,000.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.12487	123.88924	5.11084				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.70904	128.40915	2.70142				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	86.87201	99.53952	86.59730				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	104.70272	100.06620	104.42108				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	100.17104	100.07265	99.63500				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	27.08291	100.00000	27.01584				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	79.98259	100.53957	79.75634				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	93.85800	101.66199	93.62160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	100.53957	79.98259	100.53957	79.75634			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	89.80513	101.42690	89.58918			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	95.01664	102.82057	94.79201			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.76064	111.03772	21.70762			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.23216	100.83941	22.17607			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.45268	100.86237	22.39603			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.57725	101.18756	25.51252			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	66.96402	100.06785	66.75019			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	66.93445	100.06721	66.72072			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.01157	100.81643	21.95605			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.73980	54.43317	8.72940			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	57.25053	100.61624	57.10637			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.56154	99.86961	65.39938			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	67.32863	100.07583	67.11361			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.22039	100.07969	19.17277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.08857	20.15192	100.08857	20.10198			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.80511	100.07573	18.75851			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	19.08571	100.07841	19.03841			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.20917	100.07959	19.16157			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.70081	103.08180	10.67625			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.70081	103.08180	10.67625			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.75026	103.10163	10.72559			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.58062	100.07361	18.53458			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.75026	103.10163	10.72559			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.65134	103.06198	10.62691			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.92846	79.64238	29.88047			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	32.60088	100.07204	32.52009			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	67.16775	100.07100	67.00132			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	18.22856	99.94507	18.18345			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	67.16775	100.07100	67.00132			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.80925	100.07684	9.78494			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.62117	100.07933	9.59732			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	100.08039	9.57028	100.08039	9.54655			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.32429	100.07826	9.30118			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	66.86874	100.06560	66.70306			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.41359	100.07361	10.38779			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	92.16402	101.31884	91.85316			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.54026	110.28658	11.50908			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	45.73455	100.06728	45.62124			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	52.62305	105.71996	52.49982			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	60.23989	100.99526	60.08769			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.22481	101.18059	8.20423			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.17182	102.01291	8.15123			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.37733	100.00000	10.35764			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	60.81299	101.04786	60.66099			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.54323	100.00000	4.53312			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.72871	100.00000	4.71813			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.63836	72.59933	14.61649			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.19942	127.83552	2.19342			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.28338	127.87043	2.27716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	100.07569	7.25737	100.07569	7.23939			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	39.24723	100.62321	39.14840			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.24723	100.62321	39.14840			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	60.81299	101.04786	60.66099			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	38.59093	100.51806	38.49384			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.94550	100.07299	30.86882			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.90211	100.07235	30.82555			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.03657	101.33418	7.01893			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.46070	100.41093	12.43041			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.02682	101.33457	7.00922			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.42945	103.90444	10.40537			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.47764	103.93140	10.45345			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.89477	100.22094	30.81812			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.45305	100.59173	11.42454			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.96176	99.93469	10.93463			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.28687	100.07603	7.26881			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	60.02170	100.93686	59.87508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.27790	43.93856	100.27790	43.82948			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.84430	100.06196	43.73567			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.65107	100.07446	9.62715			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	58.75754	100.76536	58.60940			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.75305	100.06587	21.69916			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.61428	100.06402	21.56073			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.88366	100.06760	21.82944			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.63196	100.07424	9.60810			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.29763	100.07047	9.27459			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.77754	100.06619	21.72358			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.86733	100.06739	21.81315			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	9.88100	102.65284	9.85840			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.40513	100.06844	16.36448			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.81835	100.06674	21.76429			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.62945	100.09530	45.51636			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.36556	100.18292	19.31753			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.93564	100.06691	43.82678			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.45281	108.26890	11.42562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	100.07386	9.60332	100.07386	9.57952			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.05770	103.66222	5.04573			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.85917	100.06728	21.80500			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.87554	100.06735	21.82133			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.53597	100.07626	9.51235			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.64065	100.07891	7.62171			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.15121	100.07361	7.13349			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.12163	100.07223	64.91367			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.08897	100.07839	31.01193			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.26636	100.07574	22.21118			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.01357	100.08155	9.98875			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.53597	100.07626	9.51235			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.68959	100.07944	7.67053			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.76444	100.07796	8.74272			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.18075	100.07839	7.16296			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.88465	100.07515	10.85768			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.39234	100.07965	7.37403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	100.08103	7.52005	100.08103	7.50141			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.96016	100.06425	64.75273			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.97699	100.06489	64.76951			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.25533	100.06989	16.21505			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.38677	100.07148	16.34616			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.45611	100.08134	7.43764			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.45611	100.08134	7.43764			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.53886	100.08737	10.51275			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.65825	100.07679	8.63679			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.46246	100.08652	10.43653			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.49111	100.08684	10.46511			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.53886	100.08737	10.51275			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.24227	85.50175	7.22804			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.62328	100.08315	7.60440			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.62328	100.08315	7.60440			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01848	100.00000	0.01844			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01782	100.00000	0.01778			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.28504	100.00000	6.25143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL206	On 21/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	0.95693	100.00000	0.94250				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	101.99722	103.67806	101.72813				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.46228	100.00000	1.45874				0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	82.74864	100.00000	80.75221				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.73665	100.00000	3.72730				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.27715	100.56844	27.20850				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.87791	100.63477	27.80770				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.27818	100.67892	28.20694				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.43998	101.20949	16.39883				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.18522	101.34649	17.14216				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.17687	101.52904	18.13123				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.69544	108.27946	12.66513			14,834,286,020.00		137,000	3,963,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.43086	124.59492	13.39517				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.73263	100.00000	33.64910				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	15.44444	115.64616	15.40618			12,142,846,800.00		105,000	9,020,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.24676	100.00000	32.16691			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.79699	100.00000	15.76183			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.82497	154.79211	4.80943			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	42.13016	129.92747	42.01382			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	93.81088	101.15622	93.56778			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.91105	99.92565	11.88157			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.69415	112.23984	13.66067			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.39122	101.18527	21.33769			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.85898	101.23711	9.83429			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.00142	100.00000	64.84046			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.51993	100.00000	9.49609			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.12424	114.82122	24.06418		18,026,931,540.00	157,000	315,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	10.81515	99.81750	10.78842			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	68.15287	100.11329	67.93515			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	72.56965	103.73691	72.40233			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.63188	99.83571	31.55367			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.79467	105.24488	36.70929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	111.52726	14.86625	111.52726	14.83010				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	59.76228	100.88946	59.61143				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.73641	104.32215	19.68566				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	95.89703	99.81811	95.41351				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.30126	102.00706	22.24505				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.28419	101.95171	22.22804				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.67142	99.81798	15.63268				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.18960	101.94160	22.13370				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.89483	104.59763	14.85644				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.43816	99.81335	21.38516				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.43816	99.81335	21.38516				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.09989	99.81340	18.05514				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.72243	101.35805	18.67550				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.70589	102.22265	19.65612				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.30126	102.00706	22.24505				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.98995	102.70168	18.94179				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	13.03901	102.35327	13.00604				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016		Spot Bond	99.82359	15.32296	99.82359	15.28508				0.00	0	0.00
BAYA18	On	31/12/2016		Spot Bond	99.81671	15.32435	99.81671	15.28646				0.00	0	0.00
BAYA19	On	31/12/2016		Spot Bond	99.81671	15.32435	99.81671	15.28646				0.00	0	0.00
BAYA20	On	30/09/2014		Spot Bond	99.82722	33.74058	99.82722	33.65715				0.00	0	0.00
BAYA21	On	31/03/2013		Spot Bond	99.86832	102.12477	99.86832	101.85845				0.00	0	0.00
BAYA22	On	30/09/2015		Spot Bond	97.82330	20.67545	97.82330	20.62525				0.00	0	0.00
BAYA23	On	30/06/2017		Spot Bond	103.70924	14.36943	103.70924	14.33268				0.00	0	0.00
BAYA24	On	30/06/2017		Spot Bond	99.79214	15.72842	99.79214	15.68955				0.00	0	0.00
BAYA25	On	30/06/2017		Spot Bond	100.04409	13.55603	100.04409	13.52245				0.00	0	0.00
BAYA26	On	30/09/2017		Spot Bond	99.77076	1.74155	99.77076	1.73725				0.00	0	0.00
BAYA27	On	30/09/2017		Spot Bond	92.33087	13.12941	92.33087	13.09915				0.00	0	0.00
BAYA28	On	30/09/2013		Spot Bond	99.87024	64.79308	99.87024	64.58654				0.00	0	0.00
BAYA29	On	31/12/2015		Spot Bond	99.83486	19.78720	99.83486	19.73828				0.00	0	0.00
BAYA30	On	31/12/2015		Spot Bond	99.06007	10.49351	99.06007	10.46774				0.00	0	0.00
BAYA31	On	31/12/2018		Spot Bond	99.81958	0.71310	99.81958	0.71134				0.00	0	0.00
BAYA32	On	31/03/2018		Spot Bond	100.00000	1.59487	100.00000	1.59111				0.00	0	0.00
BAYB02	On	31/03/2016		Spot Bond	104.16088	23.07776	104.16088	23.01849				0.00	0	0.00
BAYB03	On	31/12/2016		Spot Bond	103.97505	21.02961	103.97505	20.97569				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.16972	106.00425	18.12232			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.56069	99.75847	15.52224			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29345	99.75846	0.29272			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15570	100.00000	0.15493			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.39825	100.00000	22.34278			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.38492	100.00000	20.33445			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.58329	100.00000	12.55212			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.60890	100.00000	12.57733			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.21379	100.00000	15.17612			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.18249	100.00000	13.14984			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.99496	102.32067	33.90903			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.05918	102.37811	21.00592			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.28565	169.54509	2.27791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	150.32167	10.84121	150.32167	10.81400			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.00302	150.48996	4.99045			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.82079	105.72100	10.79558			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	41.28941	101.02420	41.18507			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	95.33220	101.68745	94.99947			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	57.79456	100.66680	57.64898			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	58.82103	100.64029	58.67290			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	95.29728	104.00756	94.95886			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	59.93150	100.90417	59.78022			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	102.26201	101.68177	101.99073			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.22951	100.33377	7.21194			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	32.34401	100.06919	32.26387			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.68385	100.00000	35.59450			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	77.87224	100.00000	77.71428			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.99356	101.11913	12.96106			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.04514	101.12772	13.01251			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.19986	101.15348	13.16684			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.71520	101.23934	13.68085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.22990	101.32517	14.19425				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.66782	101.56516	15.62847				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.25406	100.00000	6.23858				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.44762	100.93890	10.42154				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.81185	100.99127	10.78484				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.96785	101.01372	10.94044				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.01984	101.02120	10.99230				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.64323	101.11093	11.61412				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.47311	101.23048	12.44188				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.91427	100.00000	3.90458				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.91427	100.00000	3.90458				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.87591	100.10441	8.85391				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.40726	100.11338	9.38394				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.55215	100.11583	9.52847				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.06075	107.76177	11.03444				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.98681	100.12316	9.96206				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.75941	100.13609	10.73273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.80778	100.00000	2.80083			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.80778	100.00000	2.80083			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.61373	110.26280	36.52502		688,480,923,200.00	6,244,000	5,510,171.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.03925	100.53667	8.01902			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	72.80531	96.69296	72.66516			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.36535	100.49749	14.32922			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.66694	100.00000	6.65026			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.00419	100.60117	6.98656			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.38413	100.49926	14.34795			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.69403	100.52855	14.65706			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.25714	100.58172	15.21873			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.59899	100.80214	17.55461			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.63834	101.17004	13.60383			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	102.71623	100.10916	102.15125			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	95.95504	100.17136	95.62248			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.56233	100.07370	65.39987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR10	On 07/06/2013	Spot Bond	100.27042	85.75148	100.27042	85.56092			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.70868	100.00000	9.68464			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	36.44714	112.83919	36.35716		28,886,832,640.00		256,000	3,560,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.25153	121.22515	19.20119		12,122,515,000.00		100,000	98,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.57234	101.55684	14.53576		0.00		0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.88542	100.95576	40.78216		0.00		0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.01839	108.79348	18.97280		45,910,848,560.00		422,000	8,686,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.31068	109.29382	11.28392		0.00		0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.04296	101.38676	11.01496		0.00		0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.03824	110.62195	12.00899		0.00		0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.47532	100.52977	20.42380		0.00		0	40,000,000.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.32750	105.82127	14.29392		67,831,434,070.00		641,000	2,907,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.33098	100.81182	10.30493		0.00		0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.31611	105.70562	11.28960		0.00		0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.19833	100.97754	16.15741		0.00		0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.80541	100.26196	9.83496		0.00		0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.63212	123.26011	12.59884		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	119.72199	12.30040	119.72199	12.26873			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.57488	123.54995	14.53620			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.69757	100.40002	13.66427			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	23.23423	107.22537	23.17919			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.22370	100.86678	29.14996			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	46.34315	102.24997	46.22608			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.16810	102.59156	29.09420			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	20.95566	100.41408	20.90471			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	108.93230	100.11325	108.63915			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	50.36927	100.18762	50.24433			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	100.17102	100.07319	99.63498			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	100.17102	100.07319	99.63498			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	100.17102	100.07319	99.63498			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	79.97012	100.53672	79.74391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	100.07373	100.19520	100.07373	99.65902			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	99.95344	100.06833	99.41858			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	99.76004	100.06400	99.22623			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	86.80499	100.60353	86.60489			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	25.26098	101.15466	25.19707			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	95.98476	99.83222	95.65314			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.13795	101.14186	25.07436			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	66.95895	100.06829	66.74514			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	66.78650	100.06451	66.57324			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.78802	101.20948	25.72275			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	81.22436	100.61649	80.98216			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	81.14183	100.58787	80.89993			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	80.19355	100.59448	79.96661			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	100.24355	100.07482	99.70711			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	100.07431	100.07103	99.53880			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	67.13141	100.07206	66.91704			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	75.84547	106.64650	75.66659			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	103.71200	103.09435	103.71200	102.82928			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	73.05259	104.51633	72.88311			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	82.27004	100.85780	82.02278			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	47.83555	100.09542	47.71700			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	67.99365	100.79729	67.82408			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	67.99365	100.79729	67.82408			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	94.13690	101.28023	93.90001			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	28.71104	100.83563	28.63861			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.47795	100.00000	19.42972			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.26406	100.00000	19.21635			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.74885	100.07575	18.70239			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.61335	100.00000	45.49912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On 31/03/2013	Spot Bond	100.04314	101.66775	100.04314	101.40218				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	102.30880	100.23356	102.04108				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	101.89520	100.08420	101.62894				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	101.89641	100.05746	101.63021				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.57020	100.00000	44.45984				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.92586	100.06980	12.89384				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	15.29653	100.15069	15.25860				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.01008	99.78582	11.98325				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.29653	100.15069	15.25860				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.69414	101.41261	13.65980				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.91836	100.22617	48.79698				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.64265	100.17009	49.51954				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.58882	108.36668	7.57069				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.02604	99.52839	14.98857				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.93029	108.34841	2.92310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	102.60151	13.52687	102.60151	13.49646			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.96677	100.25498	49.84276			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.29653	100.15069	15.25860			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.29653	100.15069	15.25860			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.33767	107.96614	3.32960			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.97711	107.75628	7.95783			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.30800	100.11142	14.27253			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	97.33333	100.00002	104.16576			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	98.38163	100.07054	98.11698			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	96.77151	100.08593	96.25358			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.56801	100.10498	66.40302			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.74955	101.25895	29.67505			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.82583	101.27689	29.75114			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.72313	105.79026	15.68649			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.06833	101.32709	28.98640			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.94573	101.30689	29.87071			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.43497	101.18509	11.40636			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.43305	101.19643	11.40444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	105.99233	15.73808	105.99233	15.70135				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.73808	105.99233	15.70135				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	47.05536	107.65143	46.93091				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.09139	110.88445	46.96354				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.22945	104.90153	14.19652				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.35949	100.07790	11.33134				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.16722	100.08711	12.13706				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	82.17994	100.16277	99.44662				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	82.19573	100.16385	99.44661				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.47070	101.18605	29.39694				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.47070	101.18605	29.39694				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.93129	100.17539	49.80746				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	94.44444	101.40617	94.20651				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	94.44444	101.40617	94.20651				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.98949	100.16285	15.94983				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.46648	100.71861	10.44010				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.02827	100.07925	10.00343				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond			100.51081	27.23233	100.51081	27.16383				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			100.54638	10.73001	100.54638	10.70301				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			103.07581	10.10007	103.07581	10.07690				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			103.07581	10.10007	103.07581	10.07690				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			100.51075	27.16385	100.51075	27.09551				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			100.51227	27.17979	100.51227	27.11142				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond			99.62826	15.18878	99.62826	15.15088				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond			100.86363	14.88555	100.86363	14.84799				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			100.17567	25.92095	100.17567	21.94147				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond			100.84631	14.60844	100.84631	14.57158				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			99.94994	23.07102	99.94994	23.01392				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond			99.94994	23.07102	99.94994	23.01392				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond			99.94994	23.07102	99.94994	23.01392				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond			99.94994	23.07102	99.94994	23.01392				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond			99.94994	23.07102	99.94994	23.01392				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond			99.94850	23.26060	99.94850	23.20302				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond			99.94597	10.95362	99.94597	10.92651				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond			99.94597	10.95362	99.94597	10.92651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	99.94597	10.95362	99.94597	10.92651				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.95362	99.94597	10.92651				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.95362	99.94597	10.92651				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	11.01301	99.94556	10.98575				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.61322	110.57517	13.58016				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.46175	100.09271	45.34907				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	39.11532	100.59304	39.01685				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	98.03864	99.85267	97.78434				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.32157	100.09928	44.21172				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.32157	100.09928	44.21172				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.93723	101.01926	9.91212				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.01675	100.09028	10.98945				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.14784	100.79299	14.11217				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.44895	100.10632	12.41810				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.39260	100.07520	9.36933				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.34485	100.07467	9.32169				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.39308	100.07203	9.36981				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.58176	9.10430	100.58176	9.08139			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.54970	100.62464	10.52313			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.52316	100.62450	10.49666			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.37397	100.07182	9.35075			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.38813	100.10367	24.32768			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.17935	100.32695	9.15705			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.76923	100.05044	21.71529			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.99296	99.94992	22.93605			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.43043	100.07255	16.38973			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.25226	100.08473	10.22685			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.25226	100.08473	10.22685			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.25226	100.08473	10.22685			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.25226	100.08473	10.22685			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.66781	100.79550	9.64342			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.32114	100.46527	9.29821			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.32008	99.93367	12.28959			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.32008	99.93367	12.28959			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	12.20129	99.93449	12.17109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	99.84728	12.06490	99.84728	12.03506			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	12.20129	99.93449	12.17109			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	12.15375	99.84633	12.12369			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.76927	100.08705	1.76488			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.06490	99.84728	12.03506			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.09481	99.84728	12.06490			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.15375	99.84633	12.12369			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.60560	100.00000	5.59171			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.70235	100.00000	5.68823			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.76935	100.08579	1.76496			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.77484	100.00000	1.77044			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.77484	100.00000	1.77044			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.77484	100.00000	1.77044			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	100.00000		1.02833	100.00000	1.02505			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		1.02833	100.00000	1.02505			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		1.02066	100.00000	1.01613			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000		0.01728	100.00000	0.01723			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000		102.02641	9.54000	101.98144			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000		98.56424	10.07000	98.33207			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000		2.21815	100.00000	2.19580			0.00	0	30,000,000.00
CLN317	On 20/03/2023	Spot Bond	100.00000		0.00958	100.00000	0.00937			0.00	0	120,000,000.00
CLN318	On 14/11/2022	Spot Bond	100.00000		0.01673	100.00000	0.01667			0.00	0	75,000,000.00
CLN319	On 24/07/2017	Spot Bond	100.00000		2.26380	100.00000	2.25180			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000		0.92663	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		21.01807	100.00000	20.97103			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		21.01807	100.00000	20.97103			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.72729	35.42491	0.72664			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		95.92764	156.72722	95.54529			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		149.53525	156.52494	148.92856			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305		91.15211	100.90305	90.92965			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305		91.15211	100.90305	90.92965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	164.96027	5.41081	164.96027	5.39008			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	96.18308	98.96405	95.95233			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	96.20193	98.95402	95.97115			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.24512	100.00000	13.21303			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00053			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00054	100.00000	0.00053			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	99.49450	102.57148	99.24124			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.46901	127.81539	9.44334			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	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.56926	80.28000	21.53446			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.62185	80.11138	21.58702			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.18455	101.51920	12.15397			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.18455	101.51920	12.15397			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.50049	100.07895	11.47199			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.97447	100.07296	10.94728			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.63197	100.07419	9.60811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	101.51807	93.03645	101.51807	92.71996			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.72701	100.07839	9.70291			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.18864	101.17107	10.16315			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.01998	100.00000	1.01534			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.47406	112.14249	20.42377			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	97.85243	102.77374	97.60728			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.91221	104.83082	11.88466			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.85454	123.34967	12.82065			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.60478	109.68398	20.55534			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.07745	116.79754	9.05441			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.02117	100.46415	26.95397			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.43234	100.49279	10.40610			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.96553	100.39083	26.89998			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.82011	100.94063	20.76754			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	100.36074	100.00000	100.10006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	99.85536	101.22658	99.59367			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.61419	100.00000	15.57553			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.56683	6.86000	100.52894			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	91.13056	100.00000	90.90937			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	45.91147	102.15380	45.79559			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.67243	102.26580	25.60757			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	65.62776	102.03232	65.46229			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.19580	105.76710	71.05623			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.46327	127.91650	18.41319			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.01659	116.63462	8.99373		191,280,776,800.00	1,640,000	48,809,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.69891	119.62218	8.67641		30,623,278,080.00	256,000	104,610,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.46665	146.45461	10.43492		16,110,007,100.00	110,000	23,055,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	18.31773	104.01633	18.27074			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	33.71166	100.57434	33.62957			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.73345	100.62205	13.69999			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.59276	100.65378	5.57913			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.27642	100.68546	2.27087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	128.03785	12.96063	128.03785	12.92544			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.65000	118.46654	1.65000	118.45211			0.00	0	17,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.42187	104.49020	2.41606			0.00	0	1,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.20375	117.22671	10.17778			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.21131	117.96601	9.18813			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.65563	108.44717	12.62538			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.98735	100.61804	19.93702			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	58.75299	100.74391	58.60488			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.00730	100.00000	32.92734			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	52.73753	100.00000	52.73751			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.96801	100.00000	53.83286			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	92.11586	100.00000	91.89009			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	87.78848	100.00000	87.58337			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.60121	124.62183	30.51709			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.93900	105.65441	26.87595			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.17492	106.40064	20.12211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.27791	10.91071	101.27791	10.88339				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.46648	100.72291	28.39474				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	39.61853	100.66122	39.51874				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.23240	100.64003	7.21418				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	40.16275	100.73714	40.06152				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.02081	100.71039	8.00060				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	82.22068	100.58516	81.97187				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.24419	100.60896	39.14538				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.17733	100.62801	20.12651				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	82.22828	100.58802	81.97944				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.65357	100.58833	6.63683				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.96937	100.61654	6.95181				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.58155	107.62781	18.53788				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.43954	115.04070	12.40853			79,838,245,800.00		694,000	158,513,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.18568	123.79417	9.16126			495,176,680,000.00		4,000,000	45,047,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.14180	101.89369	11.11662			931,614,007,670.00		9,143,000	12,415,000.00
ES33	On 15/09/2033	Spot Bond	8.80000	87.73418	8.77000	87.96962			86,741,600,000.00		9,857,000	610,346,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.02728	100.52379	19.97690			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.06242	101.23849	62.90453			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	49.96273	100.14918	99.72637			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.31420	100.00000	11.28586			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.01022	100.00000	10.98265			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	82.88989	100.72700	82.63723			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	82.95330	100.75346	82.70039			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	83.15617	100.83807	82.90247			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	83.27025	100.88562	83.01611			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	38.19276	106.83968	38.10255		54,060,878,080.00	506,000	14,658,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	10.81059	102.29365	10.78608			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.06682	100.22508	11.03996			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	7.99403	100.22502	7.97462			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.45778	101.16350	11.42911			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.01048	101.09860	0.01533			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.91608	109.77327	13.88267			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.84860	98.22086	10.82216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000	60.43589	100.00000	60.29604			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	96.54996	215.70757	96.03423			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	78.02509	105.50847	77.85618			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.76183	127.58470	2.75409			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.18234	273.62971	3.16731			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.87900	149.98730	2.87016			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.50087	199.45863	2.49139			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	26.16470	121.07209	26.09637			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.57014	100.00000	31.49951			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.57014	100.00000	31.49951			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.81713	52.69690	3.81271			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.56949	33.20196	3.56669			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.84397	31.98407	3.84105			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	62.09478	100.00000	61.78066			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.73379	100.55103	45.63157			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	91.86182	101.09338	91.63669			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.46110	100.83125	14.42462			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	100.12935	50.47205	100.12935	50.34692			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	46.59979	100.07866	46.48431			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.14508	100.80714	14.10941			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.14508	100.80714	14.10941			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.60028	100.52930	9.57691			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.95739	100.79281	13.92219			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	13.14122	100.08975	13.10865			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	85.97854	100.50743	85.78186			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.69384	100.15766	15.65492			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.57944	100.07580	11.55074			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.56461	100.08460	12.53346			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	48.20567	100.10209	48.08620		2,002,041,800,000.00	20,000,000	10,000,000.00	
FRC115	On 20/06/2017	Spot Bond	98.00000	10.20527	98.00000	10.17669			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.90586	100.00000	9.87758			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.55524	100.15523	15.51668			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.54009	100.08737	12.50902			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.82233	100.10732	14.78559			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.84312	100.11620	15.80385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	100.08283	12.02350	100.08283	11.99370			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	13.07245	102.36455	13.03939			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	17.27201	100.12857	17.22920			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.35989	100.08579	12.32926			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.61556	100.00000	7.59383			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	13.27230	100.10168	13.23940			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.58551	100.12161	15.54687			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	12.13362	100.09179	12.10355			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.86046	100.09811	12.82859			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.87103	100.11547	14.83417			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.89003	100.10701	13.85561			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	15.46442	100.12057	15.42608			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	16.33625	100.12805	16.29575			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.83470	100.11516	14.79793			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	14.41083	100.11151	14.37511			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	13.04216	100.09968	13.00984			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.82412	100.09779	12.79234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	100.12327	15.77925	100.12327	15.74014			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.59761	100.12172	15.55895			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	15.10113	100.11745	15.06369			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.80348	100.12348	15.76429			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.58723	100.10439	13.55356			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.18209	100.09221	12.15190			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.43741	100.07700	10.41154			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	16.49365	100.12940	16.45276			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	34.15055	100.09221	34.06592			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.49774	100.10419	21.44446			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.25805	100.72629	13.22463			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.97033	100.09926	20.91835			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.40672	100.08547	11.37845			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.41791	98.00000	1.41394			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.52787	100.08652	11.49931			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.57069	100.07817	10.54450			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.89785	100.08103	10.87084			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	14.10804	100.10890	14.07307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	100.20368	61.66087	100.20368	61.46374			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.97908	100.21459	32.85708			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	64.40728	100.20368	64.20138			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	32.86252	100.19795	32.78277			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.76975	100.07944	1.76537			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.57999	100.38297	0.72374			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.02131	100.00000	1.01689			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	58.53505	100.00000	58.20941			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	58.53505	100.00000	58.20941			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.97453	100.00000	0.96276			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	46.16461	100.57737	46.06139			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	42.61533	101.33365	42.50855			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	25.00702	100.08266	24.94505			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.47854	100.08218	19.43026			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	61.59636	101.28616	61.44207			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.88000	98.45245	9.85640			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	92.41856	101.29693	92.10584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	100.06887	45.85817	100.06887	45.74455			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.31141	101.11641	10.28562			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.68916	115.36587	5.67486			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.92392	100.08387	13.88941			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	14.03061	100.08483	13.99583			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.35823	115.54905	4.34726			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.52670	113.64754	31.46120			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.99882	115.36587	3.98876			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.79893	117.71276	5.78412			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.35218	118.00209	10.33010			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.39225	101.27177	11.36372			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.43460	100.00000	18.38895			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.12293	100.20020	18.07797			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.63612	100.17418	16.59485			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.90151	4.73000	108.87919			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.82085	100.17741	16.77913			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.84296	100.07144	12.51754			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.87617	100.08326	13.81845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	100.11237	33.61997	100.11237	36.18399			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.26599	100.09907	15.56844			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.90918	100.09502	15.11915			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	104.11249	100.06298	103.83244			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	104.12229	100.06521	103.84220			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	104.16172	100.06023	103.88155			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	104.26009	100.06131	103.97965			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	12.09605	100.08049	12.06608			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.89710	100.16123	15.85767			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	12.08404	100.08038	12.05409			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.97278	97.80179	26.90731			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.36824	100.16949	16.32764			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.54008	100.83728	14.50340			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	86.08637	99.94942	85.81492			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	87.13021	101.49845	86.85189			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	86.18815	99.46188	85.91750			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	86.90162	103.49133	86.61947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	97.69123	86.51609	97.69123	86.24849			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	86.11701	100.87998	85.84334			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	86.39247	101.02852	86.11758			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	86.73074	101.21079	86.45435			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	86.94306	101.32512	86.66573			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.02990	144.28965	17.97450			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	79.22736	100.90946	79.00325			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	41.70845	103.60434	41.60185		207,208,680,000.00		2,000,000	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.71548	101.69223	21.66090			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.03995	103.43851	15.99902			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.89356	102.25429	9.86856			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.14390	101.76484	8.12318			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.80132	100.00000	14.77324			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.28240	261.70847	3.26736			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.18427	273.38978	3.16924			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.32651	256.75899	3.31146			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.50569	123.65104	2.49903			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.62715	101.04016	7.60809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	123.78317	2.77400	123.78317	2.76642				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.75135	101.29456	13.71690				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.75402	101.45459	11.72453				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	86.53502	101.10626	86.25950				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.49943	100.92257	7.48050				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	66.76474	100.00005	66.59941				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.39224	98.38735	2.38678				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	100.65915	101.21006	100.39260				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	103.76568	100.00000	103.48823				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	85.52081	100.42877	85.32485				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.82204	100.00000	0.81998				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.58117	104.97509	11.55188				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.69398	100.28475	83.50672				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.97352	100.19981	82.78965				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.19529	100.80772	7.17714				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.38508	101.07593	15.34746				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.01479	100.44759	8.51747				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	100.17395	36.69271	100.17395	36.60368			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.40122	100.76967	14.36530			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	41.33713	100.98200	41.23387			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	84.31050	100.85889	84.04763			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.08543	102.64440	14.04972			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	60.36670	100.85054	60.21608			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.92943	108.09035	2.92226			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.64467	101.11747	10.61776			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	51.27331	100.16642	51.14891			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.37215	107.16699	34.29209		164,715,663,630.00		1,537,000	1,482,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.35033	108.33117	28.65671		89,806,539,930.00		829,000	1,324,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.02690	107.16932	11.99842			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.60319	109.08100	9.58012			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.92710	117.62764	13.89175			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.27491	108.91524	11.24786		68,834,431,680.00		632,000	1,812,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.53018	118.59653	11.50072			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.13465	109.40010	9.11265			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.45321	86.57971	12.42862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	100.55204	15.73881	100.55204	15.70049			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.85041	101.32185	16.80819			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.20024	101.40666	22.14457			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.40808	107.64302	15.37166			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	98.40252	98.75737	98.14123			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99959	100.00000	99.99952			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.28149	101.20169	8.26077			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.28859	101.57032	10.26275			0.00	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	8.41702	100.58455	8.39608			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond			100.59878	8.58108	100.59878	8.55971			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond			100.62628	8.89813	100.62628	8.87597			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond			100.00000	2.33384	100.00000	2.32782			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond			100.66039	9.29151	100.66039	9.26836			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond			100.70773	9.83751	100.70773	9.81300			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	26.55463	100.25900	26.49016			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			101.08226	12.22309	101.08226	12.19219			90,974,034,000.00	900,000	1,200,000.00
GRT03	On 15/10/2015	Spot Bond			101.25499	16.50055	101.25499	16.45924			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond			100.11004	10.68553	100.11004	10.65904			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond			101.64234	28.80223	101.64234	28.72986			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond			100.23736	8.00126	100.23736	7.98184			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			99.99999	10.96233	99.99999	10.93517			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			101.18024	21.40812	101.18024	21.35455			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			100.20054	8.67263	100.20054	8.65159			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond			100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	93.49269	101.50868	101.50868	93.25693			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	93.49269	101.50868	101.50868	93.25693			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00064	100.00000	100.00000	50.00063			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	81.82083	100.00000	100.00000	81.65487			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	90.03106	101.18125	101.18125	89.73476			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.64846	101.21718	101.21718	21.59427			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.92729	107.10005	107.10005	21.86957			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	93.62206	101.59173	101.59173	93.38581			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	90.09973	101.22625	101.22625	89.80308			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.97391	101.28016	101.28016	21.91887			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.73470	117.06290	117.06290	19.67849			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	93.78938	101.69896	101.69896	93.55247			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	90.22330	101.30724	101.30724	89.92604			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.39200	101.36111	101.36111	22.33587			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.64527	114.94363	114.94363	20.58741			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	94.38204	102.07916	102.07916	94.14283			0.00	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	90.38804	101.41519	90.08995			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.90247	101.46001	22.84502			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	94.73642	102.24978	94.49595			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	95.60019	102.77072	95.35641			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.11389	120.49879	9.09018		149,779,995,970.00		1,243,000	32,093,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.14011	278.97229	3.12509			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.13630	279.46415	3.12128			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.32621	109.78196	9.30369		35,020,445,240.00		319,000	29,215,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.30263	110.08516	9.28012			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.17000	112.87425	1.17000	112.86198		64,935,000,000.00		55,500,000	459,761,808.00
I2038	On 31/01/2038	Spot Bond	1.82000	112.27502	1.82000	112.26082		126,308,000,000.00		69,400,000	54,900,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.69448	1.96000	118.37957		184,275,001,950.00		94,500,001	504,757,706.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.33769	94.50000	26.28973			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	24.92420	111.10415	24.86443			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	53.20888	100.38955	53.20887			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.04942	101.98179	25.98519			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	23.21540	100.56090	23.15763			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	95.84035	99.93156	95.34917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.23834	54.66652	100.23834	54.53380				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	46.06943	100.38793	45.95495				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	52.00461	104.99431	51.88351				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.89373	110.23108	19.84554				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.66540	114.54738	14.62875				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	47.76357	103.99743	47.65382				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	41.63467	101.06758	41.53059				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	39.00957	100.58995	38.91137				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	31.93899	111.22906	31.85861				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.86479	108.02289	12.83413				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	28.15046	100.81617	28.07946				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.62407	100.86946	10.59726				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.76395	123.12082	3.75399				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.43029	127.68743	2.42367				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	22.52165	99.85267	22.46594				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.36481	99.84531	10.33917				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	13.03689	108.72274	13.00584				0.00	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	21.88554	100.33316	21.83118			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.21406	100.11008	9.19122			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.08186	100.65809	15.04387			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.18547	102.66026	10.16230			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.66212	99.50921	8.64282		28,559,143,270.00	287,000	165,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	94.50119	100.00000	94.27725			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00156	100.00000	0.00155			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.98768	100.89947	23.93390			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.98768	100.89947	23.93390			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.26856	101.97863	9.24748			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.09658	100.89947	9.07618			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.52328	100.90751	16.48204			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.27784	100.84756	16.23723			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.50783	99.83295	16.46702			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.08693	114.58662	22.03204			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	32.27535	99.86601	32.19552			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	32.27535	99.86601	32.19552			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.18288	100.72296	10.15722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.29298	100.00000	7.27532				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	88.53111	101.81841	88.24197				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	84.81402	101.39919	84.54674				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	83.00939	101.19088	82.75386				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	30.19714	103.56174	30.12761				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	79.70365	100.41740	79.46984				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	57.66803	100.58388	57.52287				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	54.30644	100.00000	54.17343			2,000,000,000,000.00	20,000,000	20,000,000.00	
IN07	On 16/05/2013	Spot Bond	101.41671	92.76217	101.41671	92.54334				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.89200	101.24311	17.84670				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	50.30514	98.78695	50.30512				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	98.66617	98.68599	98.40366				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On 16/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.90425	100,000.00000	0.88239			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	86.24537	100.81810	85.97056			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.84337	100.00000	85.58559			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	87.73901	100.70818	87.53470			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.94836	101.98370	18.90061			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.75699	106.31357	18.70793			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.02035	104.39662	17.97398			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	10.13411	99.99991	10.10902			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	28.73087	100.36848	28.66104			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.80924	100.00021	11.78000			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.88775	6.50000	102.86967			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	97.63673	101.36114	97.38052			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	95.13809	101.10456	94.89478			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	12.23976	100.08473	12.20942			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.63898	101.44140	30.56213			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	83.29213	100.25042	83.10707			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	98.91507	100.08567	98.64751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING171	On 19/03/2013	Spot Bond	100.07206	98.64768	100.07206	103.62042			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.15723	100.38408	84.96352			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	79.46705	100.38408	79.23468			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.72072	100.00000	21.66633			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.90126	100.00000	13.86645			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	82.53206	100.27920	80.17550		13,036,296,000,000.00	130,000,000	130,000,000.00	
ING185	On 18/06/2013	Spot Bond	100.08647	97.82425	100.08647	97.29502			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	95.39395	100.00000	95.06040			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	94.07790	100.00000	93.68262			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	92.29780	100.00000	92.07103			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	54.27486	100.00000	54.13741			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	54.27486	100.00000	54.13741			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	54.54910	100.00000	54.39904			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	54.87704	100.00000	54.71181			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	78.07018	100.00000	77.84257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING199		On 28/02/2014	Spot Bond	100.00000	53.02910	100.00000	52.89631		0.00	0	0.00
ING201		On 07/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	100.00000	76.45429	100.00000	76.24309		0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	100.00000	52.07671	100.00000	51.95055		0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	100.00000	13.42177	100.00000	10.73741		0.00	0	0.00
ING32		On 30/04/2013	Spot Bond	100.90615	91.16949	100.90615	90.94697		0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	100.92542	59.88198	100.92542	59.73078		0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	100.92542	59.88198	100.92542	59.73078		0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	101.29332	62.44010	101.29332	62.28369		0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	59.03932	100.00000	58.89630		0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	102.06095	32.96682	102.06095	32.88367		0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	101.68471	25.37138	101.68471	25.30689		0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	100.42003	56.12412	100.42003	55.98765		0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	101.24581	21.71876	101.24581	21.66437		0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	101.27443	13.38807	101.27443	13.35454		0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	101.29354	10.06274	101.29354	10.03752		0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	107.00679	14.53680	107.00679	14.50261		0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	105.51634	50.46644	105.51634	50.34845		28,700,444,480.00	272,000	229,000.00

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	18.06377	100.55058	18.01882			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.87721	111.16948	14.84093		63,588,942,560.00		572,000	12,839,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.50229	100.64446	28.43051			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.80281	100.00026	24.74138			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.82979	106.83400	24.77147			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.20118	100.08056	11.17341			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.03575	100.38986	8.01622			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.64223	117.02647	2.63551			0.00	0	2,494,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.33057	129.51692	3.32120			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	79.43691	100.38643	79.20729			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.12830	99.81973	9.10573			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.75019	101.53934	8.72822			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.65335	101.19270	8.63170			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.37489	100.25130	0.37398			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	9.17607	99.94061	9.15336			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	61.69421	100.95973	61.54013			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.42814	92.45654	2.42286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	95.34778	2.35577	95.34778	2.35052				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00281	100.00000	0.00280				0.00	0	500,000,000.00
IV03E	On 18/11/2013	Spot Bond	100.52241	57.10935	100.52241	56.96568				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	105.65858	103.46133	105.37363				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.00000	54.30644	100.00000	54.17343			2,000,000,000,000.00	20,000,000	20,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	101.78976	99.88087	101.52428				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.56510	114.89453	17.52111				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.58406	101.30356	10.55725				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.29522	129.51692	3.28595				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	50.31242	98.75808	99.73016				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On 02/05/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000		85.88235	100.00000	85.68075			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.49074			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000		84.49074	100.00000	84.29561			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000		84.29561	100.00000	84.10138			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000		69.39163	100.00000	69.25996			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	94.63203	99.74330	94.30982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	100.81205	7.80890	100.81205	7.78921			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	41.16264	101.01716	41.05979			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.22619	101.02507	21.17314			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.60384	100.00000	9.58006			0.00	0	125,000,000.00
IVF002	On 01/08/2013	Spot Bond	100.81807	86.24537	100.81807	85.97057			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	88.93125	100.65963	88.71932			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	86.53846	100.00000	86.26198			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	90.52171	100.00000	90.30971			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	54.92354	100.00000	54.78600			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	57.10159	100.00000	56.96019			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.32690	101.04078	16.28610			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.07706	100.00000	9.05433			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.47597	100.00000	29.40298			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.05433	100.00000	9.03166			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.33191	100.00000	93.10593			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.03071	100.00000	92.80544			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.49698	102.42188	2.49137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	101.21431	10.58771	101.21431	10.56091			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	102.02846	100.00000	101.76276			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.40774	153.49881	13.36562			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	60.91506	101.46222	60.76224			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.94542	100.47188	22.88836			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.30003	103.08494	10.27640		118,960,020,760.00		1,154,000	5,336,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.56519	101.72477	1.56165			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	8.55349	100.30391	8.53271			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.54261	100.60223	22.49220			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.49193	100.33330	3.48344			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	85.97100	100.80210	85.69797			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	50.27778	98.89515	50.27777			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	62.58883	101.14527	62.43225			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	92.74674	98.43044	92.51535			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		35,400,000,000,000.00	354,000,000	240,000,000.00	
MAQ03U	On 04/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	94.93481	101.29323	94.69345			0.00	0	730,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	42.68263	101.31233	42.57570			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	85.72469	100.54173	85.52853			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	38.17964	100.58073	38.08353			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.05146	101.30733	29.97617			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.28069	101.17095	21.22745			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.11677	99.84625	17.07397			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.35955	99.84060	9.33615		24,960,150,000.00	250,000	250,000.00	
MBF031	On 06/12/2013	Spot Bond	100.25866	52.12459	100.25866	51.99802			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	60.63388	101.08567	60.48228			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	61.04890	100.00000	60.89773			0.00	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	58.05802	100.00000	57.91264			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.44636	100.00000	43.33877			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.16781	100.00000	33.08746			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.48197	100.00000	28.41065			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.73699	100.00000	6.72030			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.44772	100.00000	16.40699			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.20409	109.95029	12.17475		16,822,394,370.00		153,000	89,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	26.59565	100.21678	26.53110			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	51.26784	100.18427	51.14343			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	20.96362	100.20050	20.91275			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.03285	101.34831	34.95403			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.08653	101.35889	35.00758			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.40656	101.41174	14.37413			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.44360	103.44664	8.42417			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.09536	103.61067	8.07671			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.99233	101.86568	16.95395			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.17023	104.35890	11.14435			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.25598	104.67108	11.22983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	106.18586	31.19448	106.18586	31.12157				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.45810	100.06286	17.41485				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.52559	100.06556	8.50447				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.83656	110.15502	11.80462				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.90259	107.16233	22.84836			26,040,446,190.00		243,000	25,540,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.78033	100.44922	19.73221				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.29444	104.78971	13.26370				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	84.97536	100.42970	84.78330				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.93700	104.79935	12.90709			34,164,588,100.00		326,000	6,554,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.70163	110.61908	38.60761			94,247,456,160.00		852,000	2,251,386.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.51951	110.59153	21.46724				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.97440	115.34633	11.94431			49,714,268,230.00		431,000	3,111,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	65.45308	102.81634	65.30407				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	98.40226	98.77372	98.14093				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	93.44428	98.48888	93.20926				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.26572	100.00000	6.25002				0.00	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	0.16600	100.00000	0.16558		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.56025	100.00000	6.54383		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.64059	100.00000	6.62395		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.10079	100.89771	6.08539		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.18251	100.61875	6.16695		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.62967	6.29468	100.62967	6.27883		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.63509	6.34756	100.63509	6.33157		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	6.41102	100.64159	6.39486		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.56961	100.65787	6.55306		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	6.67531	100.66881	6.65850		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	6.79156	100.68074	6.77445		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	6.89723	100.69157	6.87985		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	6.95006	100.69687	6.93255		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.58350	100.76218	7.56438		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.32159	100.83813	8.30059		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.16600	100.00000	0.16558		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.16600	100.00000	0.16558		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	10.41651	103.67668	10.39251		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	101.36748	41.45544	101.36748	41.35153				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.53239	100.92433	28.46115				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.98422	100.76441	26.91619				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.04211	100.97362	10.01675			50,486,810,000.00		500,000	250,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.23404	100.60434	19.18561				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.76168	100.47967	8.73964				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	24.26249	112.76469	24.20263			78,371,459,550.00		695,000	8,502,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.89877	100.61353	18.85171				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.57935	122.79495	9.55445			57,713,626,500.00		470,000	4,469,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.63594	32.99078	3.63310				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	93.88784	101.43082	93.65125				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.45395	108.29303	27.38875				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.74147	101.23516	21.68704				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.32561	101.30698	8.30476				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	50.68918	104.56520	50.57153				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	45.01930	100.00004	44.90783				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.40998	109.74955	19.36313			92,518,870,650.00		843,000	6,059,000.00



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	14.08478	100.00006	14.04989			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	116.71925	119.17407	116.35042			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	36.41149	100.00000	36.34241			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.99149	100.00000	45.90424			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.72322	100.00000	34.65734			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.92511	100.00000	32.86265			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.57838	100.55018	27.50899			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	53.28321	100.22266	53.28319			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	103.62373	99.94761	103.34901			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	103.28122	99.94811	103.00812			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	103.28122	99.94811	103.00812			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	103.28122	99.94811	103.00812			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.83036	99.86407	23.77142			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.64810	101.50309	22.59126			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.20001	101.36582	22.14436			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.93012	100.40506	19.88166			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.20918	80.20911	20.17659			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.91687	100.38119	14.88062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.99978	100.00000	14.97133				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.33241	101.10639	16.29157				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.97022	101.21257	16.92775				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.23644	101.03995	16.19586				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.17320	101.41775	14.13765				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.32217	76.11506	16.29688				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	79.53317	100.41337	79.30585				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.38534	100.10537	44.27533				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.32733	100.10374	44.21746				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.49402	99.82783	22.43840				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.58744	100.74066	9.56327				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.24792	100.07228	8.22749				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.10198	100.06803	16.06209				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.48888	101.43571	9.46507				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.59725	110.75661	24.53744				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	72.61297	105.36061	72.44339				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.35593	106.42411	51.23502			22,668,335,430.00	213,000	3,587,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.95163	101.17472	8.92923			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.29175	119.90407	17.24694			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.94781	108.97397	9.92091			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	50.28369	98.87170	50.28368			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.23927	100.47393	21.18759			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.91084	156.96491	5.89162			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.27704	115.40836	9.25372			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	50.29228	98.83767	99.72994			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	80.46180	97.39714	80.28942			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	51.38985	100.19307	51.26514			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.70056	114.59979	9.67314			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.96342	100.55569	11.93331			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	38.57390	100.53494	38.47685			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	86.39802	100.49411	86.19858			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.41839	100.52625	19.36954			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.68591	116.99821	9.65802			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.80337	100.56446	38.70571			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	86.54499	100.52540	86.34515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.58606	100.54276	19.53678				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.08272	114.44931	10.05425				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	39.08100	100.59918	38.98262				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.74554	100.56709	86.54517				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.90483	100.57314	19.85473				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.77411	100.57316	86.57367				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.94012	100.58790	86.73928				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	87.14141	100.65124	86.94000				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	87.40664	100.70756	87.20451				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.85555	100.72887	8.83323				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.32443	100.67612	13.29086				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	72.19401	134.34526	71.98384				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.92251	108.59837	47.80781				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.25650	125.30314	13.22112				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.31164	134.80590	13.27380				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.26977	171.14853	5.25149				0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	12.17478	135.14144	12.14029			0.00	0	6,600,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	94.07808	101.23304	93.84084			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	42.22760	101.21485	42.12190			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	42.10088	101.18197	41.99553			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.31204	101.47481	12.28080			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.63121	100.95122	28.55890			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	87.77932	100.91565	87.49757			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.09797	101.05067	21.04522			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.10989	100.00000	16.06999			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.16227	100.00000	16.12225			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.19370	100.00000	16.15360			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.94800	100.00000	16.90604			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.78613	100.00000	17.74208			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.02439	100.00000	22.96737			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.95570	108.19161	20.90597		138,593,452,410.00	1,281,000	10,089,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.10805	100.00000	6.09276			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.73139	104.37000	16.69865			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.61807	100.00000	24.55711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	82.55984	100.19068	82.37891				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	54.77186	100.00000	54.66795				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.56314	100.00000	73.42329				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.56490	100.10564	44.45444				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	40.82306	100.09773	40.71840				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	102.24395	100.09376	101.68164				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	102.39309	100.09863	101.82994				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	67.89820	100.10500	67.68132				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.66401	100.10840	44.55331				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	40.82175	100.10173	40.71709				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	102.64166	100.10673	102.07710				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	67.94814	100.10663	67.73109				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.88557	100.11457	44.77430				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	40.82018	100.10653	40.71551				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.12130	103.08909	100.12130	102.52199			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.13044	100.12138	45.01856			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	40.81835	100.11212	40.71368			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	103.48680	100.13423	102.91743			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	57.93634	100.68448	57.79037			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.67183	116.98567	33.58531			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	32.31231	91.25497	32.24528			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.89063	40.60007	0.88972			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	5.35500	118.80650	5.34500	118.81504		116,670,226,827,420.00	787,157,204	7,471,286,645.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.79171	124.15418	18.74109			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.43830	86.87026	16.40557			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.91233	130.95502	12.87605			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.85208	82.70497	8.83517			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	74.43532	107.05466	74.28087			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.38000	129.06438	7.36500	129.19042		56,620,336,787,280.00	672,132,356	0,137,529,993.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80269	38.29047	0.80192			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73650	36.16829	0.73583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	2.30000	224.55581	2.30000	224.52451			0.00	0	591,800,110.00
R197	On 07/12/2023	Spot Bond	0.85000	289.94632	0.85000	289.91741		144,044,400,000.00		169,464,000	136,048,195.00
R201	On 21/12/2014	Spot Bond	5.18500	107.94343	5.17000	107.95439		629,579,509,770.00		121,423,242	699,587,608.00
R202	On 07/12/2033	Spot Bond	1.64000	218.42619	1.65500	217.88969		1,634,906,160,000.00		996,894,000	1,374,618,024.00
R2023	On 28/02/2023	Spot Bond	6.83500	106.82376	6.80500	107.02770		32,791,664,350,000.00		797,610,000	3,325,558,000.00
R203	On 15/09/2017	Spot Bond	5.81000	109.52395	5.80500	109.52731		10,462,171,580,000.00		800,718,000	5,469,082,154.00
R204	On 21/12/2018	Spot Bond	6.08000	111.03924	6.07500	111.04637		14,516,042,231,680.00		387,506,946	5,155,486,415.00
R2048	On 28/02/2048	Spot Bond	108.88836	8.30596	108.88836	8.28635		181,904,429,793,240.00		670,559,000	2,518,953,000.00
R205	On 31/03/2014	Spot Bond	100.00000	43.74115	100.00000	43.63283		0.00		0	0.00
R206	On 15/01/2014	Spot Bond	5.20000	103.05748	5.18500	103.05529		14,070,160,000,000.00		705,800,000	1,617,975,000.00
R207	On 15/01/2020	Spot Bond	6.35500	106.05208	6.34500	106.09022		10,515,190,173,000.00		654,632,600	6,703,186,769.00
R208	On 31/03/2021	Spot Bond	6.49500	104.63384	6.47500	104.74063		13,325,134,095,585.00		051,598,783	8,611,585,658.00
R209	On 31/03/2036	Spot Bond	8.25500	82.30425	8.22500	82.54414		31,789,534,465,000.00		850,943,000	8,843,228,979.00
R210	On 31/03/2028	Spot Bond	1.48000	164.73686	1.48000	164.71758		3,774,000,000.00		2,550,000	501,300,000.00
R211	On 31/01/2017	Spot Bond	0.40000	114.56520	-0.40000	114.55644		0.00		0	151,200,000.00
R212	On 31/01/2022	Spot Bond	0.69000	134.93996	0.69000	134.92706		26,330,400,000.00		38,160,000	1,689,966,660.00
R213	On 28/02/2031	Spot Bond	7.95500	91.21339	7.93000	91.41568		26,705,667,130,470.00		357,092,034	4,888,226,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.68795	7.88423	84.68795	7.86911		191,747,946,239,162.00	264,170,360	6,706,323,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	99.72951	98.99493	99.46049		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	67.27380	96.64575	67.12744		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	46.09000	94.28171	45.99176		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.10798	91.87036	32.04100		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.94219	88.83566	22.89565		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.43830	86.87026	16.40557		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.95292	84.86749	11.92958		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.85208	82.70497	8.83517		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	79.06399	97.62766	78.89714		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	54.82598	95.17874	54.70884		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	37.91695	92.80992	37.83761		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	26.60165	90.60553	26.54709		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	19.14226	87.76872	19.10403		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	13.81318	85.82547	13.78610		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	10.14514	83.71772	10.12567		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	81.42381	7.60324	81.42381	7.58898		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	77.48625	6.09469	77.48625	6.08373		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.76449	75.13464	4.75615				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.88372	72.16183	3.87715				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.11167	70.13136	3.10654				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.52419	68.17127	2.52013				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.07678	66.23386	2.07351				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.85731	63.06100	1.85451				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.57262	61.24492	1.57031				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.38399	59.05342	1.38202				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.19553	57.39997	1.19387				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.04211	55.80907	1.04070				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.91617	54.27807	0.91497				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80846	52.85822	0.80742				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71841	51.49553	0.71750				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.08337	44.45722	1.08218				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00895	43.11572	1.00787				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.94530	41.83089	0.94432				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.89063	40.60007	0.88972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.84348	39.42073	0.84265			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80269	38.29047	0.80192			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76729	37.20704	0.76658			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73650	36.16829	0.73583			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	48.95819	100.16140	48.83679			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	91.39088	101.36584	91.08559			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.55627	101.68455	15.51717			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.89892	100.60342	20.84630			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.54268	100.00000	2.53638			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	83.91291	100.32689	83.72595			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	83.91397	100.32010	83.72702			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	78.27491	100.32441	78.05755			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.45245	101.54349	22.39608			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.12816	100.00000	8.10847			0.00	0	300,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	89.20167	100.00000	89.06030			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	29.63374	101.21857	29.55956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	19.97910	100.60466	19.92880				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	63.76042	101.28378	63.60072				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.66584	100.77784	8.64399				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.91418	100.00000	8.89185				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	38.04346	100.38116	37.95098				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.72063	102.09902	29.64481				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	15.18202	99.79665	15.14450				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.74811	101.65073	12.71572				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.35612	101.46985	16.31463				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.35612	101.46985	16.31463				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	91.14870	101.38750	90.84518				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	81.06602	100.62446	80.82500				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	77.20491	100.24328	76.99416				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.61771	101.50905	63.45805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	99.91990	16.09867	99.91990	16.05884			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	14.03861	99.90988	14.00387			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	83.20246	100.25061	80.35700			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.46233	100.36848	8.58304			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	58.24550	100.00000	58.10127			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.04531	12.95000	101.01029			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.24835	100.00000	33.16781			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	56.73103	100.51732	56.59296			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.42947	100.00000	53.29568			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.33397	100.62598	28.26261			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.73277	5.25000	100.71835			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.95455	100.00000	0.95221			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.14398	100.00000	4.13371			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.54383	100.00000	9.51993			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.73134	101.48404	19.68665			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.45859	115.23085	12.42748		25,235,556,150.00		219,000	5,150,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.64575	104.86804	10.62486			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.62131	114.56238	15.58228			0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	10.97796	100.56539	10.95033			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.97585	107.95466	12.94512			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.97021	101.20234	7.95027			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.21065	100.11990	7.19277			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.01511	101.08312	7.99485			0.00	0	200,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.39535	101.24095	8.37433			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.37110	101.21627	8.35015			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.43069	107.37565	25.37039		829,154,769,300.00	7,722,000	15,578,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	100.58377	102.36256	100.32223			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.72563	105.03639	12.69615		8,297,874,810.00	79,000	6,521,000.00	
SBK11	On 09/04/2014	Spot Bond	132.16219	48.14110	132.16219	48.00343			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	55.74158	162.56493	55.83099			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	96.06658	155.18315	95.68719			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	26.36895	120.12124	26.30052			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	26.28712	120.50039	26.21873			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.51385	120.69056	19.46302			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	98.07793	143.06048	97.70235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	106.46393	13.82220	106.46393	13.78965			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	26.33093	120.29708	26.26252			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	26.31048	120.39190	26.24208			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	96.55441	215.59863	96.03889			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	101.52159	100.00000	101.25653			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.74100	100.10760	9.71685			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	38.99852	99.06612	38.90484			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.64299	100.00010	31.56463			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.15831	99.81852	12.12826			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	95.48114	99.79990	95.15363			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.32267	100.00000	59.17412			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	14.06506	109.84578	14.03108			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	58.92566	100.78863	58.77707			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.72277	100.87410	12.69103			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.17035	99.99987	7.15260			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.38473	100.00000	1.38165			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.77326	99.99997	7.75400			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.04353	113.08735	11.01637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	109.22356	12.25469	109.22356	12.22522			0.00	0	600,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.73751	100.77436	7.71800			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.88851	100.47821	26.82089			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.93066	100.50480	8.90821		25,126,200,000.00		250,000	250,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.56327	100.51996	7.54424			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.21369	106.95022	11.18719		139,356,136,660.00		1,303,000	4,114,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.24395	102.76906	10.22050			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.91677	104.14309	10.89152		13,538,601,700.00		130,000	159,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	107.34188	103.79928	107.04750			0.00	0	230,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.20904	120.54819	15.16945		43,517,896,590.00		361,000	1,253,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	89.39359	120.15971	89.17176			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.19008	272.67152	3.17505			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.62875	123.12082	4.61650			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.35874	114.44000	11.32703			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.38716	100.00000	100.00000	4.37629			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24123	82.63494	82.63494	0.24071			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.93521	120.42805	120.42805	4.92200			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.88775	6.50000	6.50000	102.86967			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.44532	100.12305	100.12305	11.41695			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	95.23536	99.88484	99.88484	94.74998			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	23.31912	99.87542	99.87542	23.26144			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.41563	100.24421	100.24421	11.38730			50,122,105,000.00	500,000	250,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.64618	103.11523	103.11523	12.61732			12,476,942,830.00	121,000	136,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.43494	100.24161	100.24161	1.43146			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.45390	105.71322	105.71322	72.30907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	13.48540	112.32955	13.45222				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	84.61674	101.56711	84.43491			18,485,214,020.00		182,000	180,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.92749	105.65786	13.89489				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.71329	100.80059	38.61565				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.13689	100.58343	12.10634				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.69517	100.81342	19.64550				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.02392	100.58796	9.00120				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.08041	107.52630	16.04244				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.37760	101.25454	21.32407				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.61444	100.41357	10.58863				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.36933	99.94314	11.34120				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.05746	101.14726	10.03229				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.35607	94.17275	10.33414				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.38671	93.82087	10.36479				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.74508	104.67610	30.67405				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.47954	101.56575	8.46032				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.11486	9.52950	100.11486	9.50588			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.59241	107.35953	9.56965			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.31037	121.64737	19.25975			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.15362	105.50721	2.14842			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.93948	100.00000	10.91946			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	98.92903	98.78368	98.66487			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN975	On 14/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.21991	119.55998	24.15763			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.05081	111.67266	12.02148			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.35504	100.00000	42.26027			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.76261	100.00000	28.69138			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	14.73391	100.00000	14.69701			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	50.91379	104.23307	50.79593			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	50.28485	98.86706	99.72986			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	95.25852	101.16928	95.01475			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	93.82235	101.07247	93.58610			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.48447	100.91059	20.43333			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.59351	110.02135	13.56063			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	52.21431	100.00000	52.08643			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	57.34815	100.55190	57.20383			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	57.74333	100.62855	57.59793			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.29570	101.17076	7.27745			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.52022	101.20716	7.50139			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.59262	103.42947	8.57286			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.54957	100.80622	9.52575			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.82337	100.83814	9.79887			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.86617	100.90574	2.85971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.23348	100.17362	7.21554				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.51912	100.18041	7.50048				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.94230	100.00000	2.93572				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.00247	101.28535	7.98242				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.31588	100.89554	10.29013				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.03207	101.45249	9.00941				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.22313	101.00134	11.19509				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.25379	102.14068	13.22034				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.01095	101.44362	14.97330				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.18070	101.20953	13.14770				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.62129	101.06155	6.60474				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.12722	101.14347	7.10938				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.20017	105.45079	7.18147				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.13693	101.30716	8.11654				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.58478	101.37985	8.56325				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.29797	102.14790	13.26440				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.87993	101.15653	12.84770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.29076	101.18212	16.25000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.12885	101.20040	13.09599			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.29498	101.18212	7.27673			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.40724	101.20040	7.38870			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.46336	101.20953	7.44468			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.96292	101.17116	12.93048			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.12885	101.20040	13.09599			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.69873	101.30089	13.66442			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.02405	101.30089	8.00395			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.69873	101.30089	13.66442			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.52623	101.44699	14.48979			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.14278	101.48350	9.11985			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.47455	101.43786	14.43826			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.58748	102.16719	18.54057			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.58290	102.21271	13.54861			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.74092	102.19450	18.69359			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.09100	99.87885	64.92999			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.43719	111.48563	28.36805		126,201,733,160.00	1,132,000	3,070,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	102.36770	6.79602	102.36770	6.78291				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.59137	111.51511	12.56057			93,115,116,850.00	835,000	994,492,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.91717	120.69176	13.88091			72,173,672,480.00	598,000	233,703,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.33264	122.92168	12.30004			0.00	0	108,935,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.93478	112.54971	8.91277			0.00	0	171,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	11.15972	105.64973	11.13360			142,944,084,690.00	1,353,000	8,667,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.77352	100.66243	6.75646			0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.93191	100.67816	6.91445			0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.13249	100.69808	7.11452			0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.15360	100.70018	7.13557			0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.14478	100.79857	8.12424			0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.81618	101.00182	13.78128			0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.74797	101.21676	21.69353			0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.79833	101.26720	9.77380			0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.54349	101.29746	8.52209			0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549	10.00000	100.34862			0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612	9.75000	100.33993			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809	100.00000	10.34136			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	88.17744	97.87620	87.96943			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	77.68932	99.82860	77.52460			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	82.90261	97.76060	82.71893			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.18702	120.75743	9.16347			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	42.28321	101.23503	42.17735			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.92697	101.32511	13.89207			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.62684	101.70719	23.56743			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.02543	110.55481	10.99910			0.00	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	59.63862	100.00000	59.48927				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.87836	100.00000	59.72842				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.95827	100.00000	59.80813				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.40052	100.80302	20.34907				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.63255	100.83292	12.60068				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.39420	100.83423	9.37051				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.73630	128.75000	12.70746				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.71681	121.77342	17.67033			12,907,982,520.00	106,000	94,494,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.73222	243.55465	4.71112				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.37395	107.94222	24.31590				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.74279	110.97172	12.71175				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.69389	113.15781	10.66743				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.53020	112.59168	10.50425				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.35093	113.82178	10.32519			56,910,890,000.00	500,000	250,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	68.94813	96.69614	68.82242				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	57.26868	95.45272	57.14603				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	87.68655	18.80318	87.68655	18.76545			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	44.67424	93.89641	44.57986			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	37.19505	92.71091	37.11686			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.44218	86.49267	15.41172			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.72664	90.84932	27.66933			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.76919	87.67412	18.73153			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.25982	67.16812	2.25620			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03638	100.00000	0.03631			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On 20/07/2015	Spot Bond	100.00000		19.60529	100.00000	19.56810			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		19.60529	100.00000	19.56810			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		18.48444	100.00000	18.44937			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		18.48444	100.00000	18.44937			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		17.39461	100.00000	17.36161			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		17.39461	100.00000	17.36161			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		16.46256	100.00000	16.43132			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		15.58044	100.00000	15.55088			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		11.65184	100.00000	11.62974			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		11.00658	100.00000	10.98570			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		10.35764	100.00000	10.33799			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		10.35764	100.00000	10.33799			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		9.80265	100.00000	9.78405			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		9.25979	100.00000	9.24222			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		8.71384	100.00000	8.69731			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>764,927,077,825,487.00</b>	<b>,161,084,526</b>	<b>93 406 159 281.00</b>	
<b>Grand Total:</b>									<b>34,928,547,815,420.00</b>	<b>161,240,686</b>	<b>93 408 156 923.00</b>	