



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40510	9.40510	9.43760	9.43760		13.08	309,728,753.20	32,932	637,185.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.47260	0.02247	25.06820	0.02507	22.473	19.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,467.37260	1.46737	1,437.46820	1.43747	1,467.373	19.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	18.73690	0.01874	20.75710	0.02076	18.737	19.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,613.63690	1.61364	1,583.15710	1.58316	1,613.637	19.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	101.87960	0.10188	115.09970	0.11510	101.880	14.79	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	546.77960	0.54678	527.49970	0.52750	546.780	14.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	78.75360	0.07875	88.97000	0.08897	78.754	15.46	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	673.65360	0.67365	651.37000	0.65137	673.654	15.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	52.42390	0.05242	59.34880	0.05935	52.424	16.58	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	897.32390	0.89732	871.74880	0.87175	897.324	16.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	233.69040	0.23369	258.12690	0.25813	233.690	13.08	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	228.59040	0.22859	220.52690	0.22053	228.590	13.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	194.64190	0.19464	215.07150	0.21507	194.642	13.46	194,641.90	1,000	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	289.54190	0.28954	277.47150	0.27747	289.542	13.46	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	134.43430	0.13443	150.53840	0.15054	134.434	14.22	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	429.33430	0.42933	412.93840	0.41294	429.334	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	294.85510		0.29486	320.83970	0.32084	294.855	12.92	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	169.75510		0.16976	163.23970	0.16324	169.755	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	283.95170		0.28395	309.69370	0.30969	283.952	12.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	178.85170		0.17885	172.09370	0.17209	178.852	12.95	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	257.93920		0.25794	283.04840	0.28305	257.939	13.02	257,939.20	1,000	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	202.83920		0.20284	195.44840	0.19545	202.839	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	353.65130		0.35365	380.75780	0.38076	353.651	12.79	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	128.55130		0.12855	123.15780	0.12316	128.551	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	341.32150		0.34132	368.21730	0.36822	341.322	12.81	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	136.22150		0.13622	130.61730	0.13062	136.221	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	311.74320		0.31174	338.08110	0.33808	311.743	12.88	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	156.64320		0.15664	150.48110	0.15048	156.643	12.88	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	477.04570		0.47705	505.82340	0.50582	477.046	12.55	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	71.94570		0.07195	68.22340	0.06822	71.946	12.55	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	405.77550		0.40578	433.67590	0.43368	405.776	12.68	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	100.67550		0.10068	96.07590	0.09608	100.675	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	372.67320		0.37267	400.08970	0.40009	372.673	12.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	117.57320		0.11757	112.48970	0.11249	117.573	12.75	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	677.73710		0.67774	708.81470	0.70881	677.737	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	32.63710		0.03264	31.21470	0.03121	32.637	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	642.36940		0.64237	0.00000	0.00000	642.369	12.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	37.26940		0.03727	0.00000	0.00000	37.269	12.78	37,269.40	1,000	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	598.94370		0.59894	629.98820	0.62999	598.944	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	43.84370		0.04384	42.38820	0.04239	43.844	12.68	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	731.72380		0.73172	762.83660	0.76284	731.724	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	26.62380		0.02662	25.23660	0.02524	26.624	12.99	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	695.61360		0.69561	726.70190	0.72670	695.614	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	30.51360		0.03051	29.10190	0.02910	30.514	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	686.65990		0.68666	717.74310	0.71774	686.660	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	31.55990		0.03156	30.14310	0.03014	31.560	12.89	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	918.08900		0.91809	949.41800	0.94942	918.089	13.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	12.98900		0.01299	11.81800	0.01182	12.989	13.39	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	823.83470		0.82383	855.03610	0.85504	823.835	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	18.73470		0.01873	17.43610	0.01744	18.735	13.19	18,734.70	1,000	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	749.94650		0.74995	781.07430	0.78107	749.946	13.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	24.84650		0.02485	23.47430	0.02347	24.847	13.03	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,205.30640		2.20531	2,237.81090	2.23781	2,205.306	18.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.20640		0.00021	0.21090	0.00021	0.206	18.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.52460		9.52460	9.55790	9.55790		13.95	7,657,778.40	804	57,577.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	159.92900		0.15993	170.36250	0.17036	159.929	16.44	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	955.32900		0.95533	932.46250	0.93246	955.329	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	86.67520		0.08668	92.89940	0.09290	86.675	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,562.07520		1.56208	1,534.99940	1.53500	1,562.075	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	258.95320		0.25895	273.95820	0.27396	258.953	14.99	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	584.35320		0.58435	566.05820	0.56606	584.353	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	245.44330		0.24544	259.93440	0.25993	245.443	15.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	620.84330		0.62084	602.03440	0.60203	620.843	15.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	180.03670		0.18004	191.46840	0.19147	180.037	16.06	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	855.43670		0.85544	833.56840	0.83357	855.437	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	325.07130		0.32507	342.42900	0.34243	325.071	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	440.47130		0.44047	424.52900	0.42453	440.471	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	321.54870		0.32155	338.78660	0.33879	321.549	14.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	446.94870		0.44695	430.88660	0.43089	446.949	14.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	318.06830		0.31807	335.18710	0.33519	318.068	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	453.46830		0.45347	437.28710	0.43729	453.468	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	474.95120		0.47495	497.73470	0.49773	474.951	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	250.35120		0.25035	239.83470	0.23983	250.351	13.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	449.12500		0.44913	471.25950	0.47126	449.125	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	274.52500		0.27453	263.35950	0.26336	274.525	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	424.49600		0.42450	445.97790	0.44598	424.496	13.73	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	299.89600		0.29990	288.07790	0.28808	299.896	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,069.04960		1.06905	1,100.65130	1.10065	1,069.050	13.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	44.44960		0.04445	42.75130	0.04275	44.450	13.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	853.43580		0.85344	882.20750	0.88221	853.436	13.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	78.83580		0.07884	74.30750	0.07431	78.836	13.16	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	658.70430		0.65870	685.17340	0.68517	658.704	13.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	134.10430		0.13410	127.27340	0.12727	134.104	13.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,228.07010		2.22807	2,261.21720	2.26122	2,228.070	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.47010		0.00347	3.31720	0.00332	3.470	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.63760		9.63760	9.67080	9.67080		14.80	9,300,284.00	965	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	292.76420		0.29276	305.42130	0.30542	292.764	16.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	925.16420		0.92516	904.62130	0.90462	925.164	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	175.56060		0.17556	184.08450	0.18408	175.561	18.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,537.96060		1.53796	1,513.28450	1.51328	1,537.961	18.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	801.67940		0.80168	826.62300	0.82662	801.679	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	191.97940		0.19198	183.72300	0.18372	191.979	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	691.96880		0.69197	714.88990	0.71489	691.969	13.77	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	254.36880		0.25437	244.08990	0.24409	254.369	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	461.75860		0.46176	479.43120	0.47943	461.759	14.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	514.15860		0.51416	498.63120	0.49863	514.159	14.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	871.83430		0.87183	897.90390	0.89790	871.834	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	162.13430		0.16213	155.00390	0.15500	162.134	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	836.32900		0.83633	861.84480	0.86184	836.329	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	176.62900		0.17663	168.94480	0.16894	176.629	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	820.90660		0.82091	846.17150	0.84617	820.907	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	183.30660		0.18331	175.37150	0.17537	183.307	13.60	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,671.21750		1.67122	1,702.86150	1.70286	1,671.218	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	33.61750		0.03362	32.06150	0.03206	33.618	14.80	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,004.83660		1.00484	1,032.71300	1.03271	1,004.837	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	117.23660		0.11724	111.91300	0.11191	117.237	13.51	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	892.01140		0.89201	918.38390	0.91838	892.011	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	154.41140		0.15441	147.58390	0.14758	154.411	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,248.97470		2.24897	2,281.74210	2.28174	2,248.975	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.37470		0.01137	10.94210	0.01094	11.375	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.76010		9.76010	9.79300	9.79300		15.42	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	375.93650		0.37594	390.77460	0.39077	375.937	17.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,115.83650		1.11584	1,097.77460	1.09777	1,115.836	17.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	284.14780		0.28415	298.04620	0.29805	284.148	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,524.04780		1.52405	1,505.04620	1.50505	1,524.048	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	662.77760		0.66278	682.08630	0.68209	662.778	15.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	492.67760		0.49268	479.08630	0.47909	492.678	15.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	658.50270		0.65850	677.71670	0.67772	658.503	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	498.40270		0.49840	484.71670	0.48472	498.403	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	654.25810		0.65426	673.37760	0.67338	654.258	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	504.15810		0.50416	490.37760	0.49038	504.158	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,629.39180		1.62939	1,667.20040	1.66720	1,629.392	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	69.29180		0.06929	74.20040	0.07420	69.292	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,203.19760		1.20320	1,237.17990	1.23718	1,203.198	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	143.09760		0.14310	144.17990	0.14418	143.098	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	827.13300		0.82713	852.70240	0.85270	827.133	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	317.03300		0.31703	309.70240	0.30970	317.033	14.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,091.40490		2.09140	2,130.32050	2.13032	2,091.405	15.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	31.30490		0.03130	37.32050	0.03732	31.305	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.81410		9.81410	9.84610	9.84610		15.77	8,832,690.00	900	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	767.57130		0.76757	784.28970	0.78429	767.571	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	553.47130		0.55347	538.18970	0.53819	553.471	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	763.31550		0.76332	779.95640	0.77996	763.316	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	559.21550		0.55922	543.85640	0.54386	559.216	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	771.85400		0.77185	788.65020	0.78865	771.854	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	547.75400		0.54775	532.55020	0.53255	547.754	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.90960		9.90960	9.94130	9.94130		15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,604.05820		1.60406	1,627.41180	1.62741	1,604.058	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	244.45820		0.24446	236.11180	0.23611	244.458	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	950.84240		0.95084	963.16170	0.96316	950.842	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	641.24240		0.64124	621.86170	0.62186	641.242	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,052.69940		2.05270	2,078.64720	2.07865	2,052.699	15.78	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	143.09940		0.14310	137.34720	0.13735	143.099	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,682.44820		1.68245	1,706.31280	1.70631	1,682.448	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	222.84820		0.22285	215.01280	0.21501	222.848	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,643.06140		1.64306	1,666.67600	1.66668	1,643.061	15.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	233.46140		0.23346	225.37600	0.22538	233.461	15.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.79780		10.79780	10.82760	10.82760		17.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,060.81720		2.06082	2,066.17340	2.06617	2,060.817	15.84	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	413.01720		0.41302	388.57340	0.38857	413.017	15.84	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,026.97920		2.02698	2,032.20760	2.03221	2,026.979	15.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	429.17920		0.42918	404.60760	0.40461	429.179	15.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,993.52350		1.99352	1,998.65050	1.99865	1,993.524	15.86	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	445.72350		0.44572	421.05050	0.42105	445.723	15.86	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.40510		9.40510	9.43760	9.43760		13.08	47,025.50	5	1,281.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	69,561.36460		0.69561	72,670.18750	0.72670	69,561.365	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,051.36460		0.03051	2,910.18750	0.02910	3,051.365	12.91		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	68,665.99140		0.68666	71,774.30880	0.71774	68,665.991	12.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,155.99140		0.03156	3,014.30880	0.03014	3,155.991	12.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	67,773.71010		0.67774	70,881.47220	0.70881	67,773.710	12.87		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,263.71010		0.03264	3,121.47220	0.03121	3,263.710	12.87		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.52460		9.52460	9.55790	9.55790		13.95		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	74,163.26700		0.74163	76,918.74330	0.76919	74,163.267	13.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	10,703.26700		0.10703	10,128.74330	0.10129	10,703.267	13.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	73,390.56960		0.73391	76,136.68770	0.76137	73,390.570	13.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	10,930.56960		0.10931	10,346.68770	0.10347	10,930.570	13.07		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	72,621.70730		0.72622	75,358.36890	0.75358	72,621.707	13.06		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	11,161.70730		0.11162	10,568.36890	0.10568	11,161.707	13.06		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.63760		9.63760	9.67080	9.67080		14.80		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	54,477.20700		0.54477	56,451.64750	0.56452	54,477.207	14.44		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	39,717.20700		0.39717	38,371.64750	0.38372	39,717.207	14.44		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	54,027.02410		0.54027	55,990.98370	0.55991	54,027.024	14.46		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	40,267.02410		0.40267	38,910.98370	0.38911	40,267.024	14.46		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	53,580.16520		0.53580	55,533.66960	0.55534	53,580.165	14.48		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	40,820.16520		0.40820	39,453.66960	0.39454	40,820.165	14.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.25480		14.25480	14.34430	14.34430		12.21		826,778.40	58	8,849.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,262.69420		2.26269	2,351.83470	2.35183	2,262.694	17.75		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.89420		0.00789	7.53470	0.00753	7.894	17.75		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,286.68010		1.28668	1,374.03940	1.37404	1,286.680	13.87		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	31.88010		0.03188	29.73940	0.02974	31.880	13.87		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	596.92950		0.59693	666.32500	0.66632	596.929	11.80		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	132.12950		0.13213	112.02500	0.11203	132.130	11.80		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	67.17830		0.06718	86.98920	0.08699	67.178	13.79		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,112.37830		1.11238	1,042.68920	1.04269	1,112.378	13.79		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	268.78330		0.26878	312.68840	0.31269	268.783	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	413.98330		0.41398	368.38840	0.36839	413.983	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	189.54140		0.18954	224.48890	0.22449	189.541	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	584.74140		0.58474	530.18890	0.53019	584.741	12.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	152.99750		0.15300	183.21190	0.18321	152.998	13.27	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	698.19750		0.69820	638.91190	0.63891	698.198	13.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	589.99720		0.59000	659.06020	0.65906	589.997	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	135.19720		0.13520	114.76020	0.11476	135.197	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	583.11260		0.58311	651.84100	0.65184	583.113	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	138.31260		0.13831	117.54100	0.11754	138.313	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	291.72320		0.29172	338.22180	0.33822	291.723	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	376.92320		0.37692	333.92180	0.33392	376.923	12.38	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.43150		14.43150	14.52290	14.52290		13.18	8,557,879.50	593	3,239.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	401.89270		0.40189	443.40690	0.44341	401.893	13.66	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	730.39270		0.73039	680.50690	0.68051	730.393	13.66	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	408.47390		0.40847	450.40060	0.45040	408.474	13.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	716.97390		0.71697	667.50060	0.66750	716.974	13.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	405.16840		0.40517	446.89030	0.44689	405.168	13.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	723.66840		0.72367	673.99030	0.67399	723.668	13.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.60120		14.60120	14.69320	14.69320		12.92	1,095,090.00	75	991.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	524.55230		0.52455	566.04570	0.56605	524.552	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	833.35230		0.83335	782.84570	0.78285	833.352	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	531.27300		0.53127	573.07910	0.57308	531.273	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	820.07300		0.82007	769.87910	0.76988	820.073	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	527.89920		0.52790	569.55110	0.56955	527.899	13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	826.69920		0.82670	776.35110	0.77635	826.699	13.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.78700		14.78700	14.87870	14.87870		13.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,028.26990		1.02827	1,080.71310	1.08071	1,028.270	13.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	551.26990	0.55127	512.01310	0.51201	551.270	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,038.46150	1.03846	1,091.16800	1.09117	1,038.461	13.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	541.46150	0.54146	502.46800	0.50247	541.462	13.34	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,033.35420	1.03335	1,085.92880	1.08593	1,033.354	13.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	546.35420	0.54635	507.22880	0.50723	546.354	13.35	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09950	0.09950	0.09960	0.09960		18.33	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	994.93890	0.00995	1,009.03760	0.01009	994.939	17.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	44.93890	0.00045	49.03760	0.00049	44.939	17.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	319.02880	0.00319	339.08480	0.00339	319.029	18.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	369.02880	0.00369	379.08480	0.00379	369.029	18.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	81.12130	0.00081	91.48030	0.00091	81.121	20.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,131.12130	0.01131	1,131.48030	0.01131	1,131.121	20.76	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10080	0.10080	0.10100	0.10100		18.08	0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,186.02140	0.01186	1,206.81470	0.01207	1,186.021	17.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	106.02140	0.00106	106.81470	0.00107	106.021	17.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	542.06640	0.00542	562.63190	0.00563	542.066	18.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	462.06640	0.00462	462.63190	0.00463	462.066	18.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	234.90740	0.00235	248.97860	0.00249	234.907	20.05	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,154.90740	0.01155	1,148.97860	0.01149	1,154.907	20.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.12100	12.12100	12.24900	12.24900		12.79	35,575,135.00	2,935	58,076.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	165.33520	0.16534	213.33020	0.21333	165.335	13.82	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	544.33520	0.54434	464.33020	0.46433	544.335	13.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	895.96000	0.89596	1,016.32450	1.01632	895.960	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	34.96000	0.03496	27.32450	0.02732	34.960	12.53	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	771.78800	0.77179	889.61860	0.88962	771.788	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	50.78800	0.05079	40.61860	0.04062	50.788	12.31	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	469.50530	0.46951	565.94970	0.56595	469.505	12.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	148.50530		0.14851	116.94970	0.11695	148.505	12.47	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	914.09320		0.91409	1,034.76900	1.03477	914.093	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	33.09320		0.03309	25.76900	0.02577	33.093	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	905.01540		0.90502	1,025.53740	1.02554	905.015	12.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	34.01540		0.03402	26.53740	0.02654	34.015	12.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.28380		12.28380	12.41460	12.41460		13.72	4,102,789.20	334	17,804.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	281.66400		0.28166	324.52840	0.32453	281.664	14.88	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	847.86400		0.84786	759.92840	0.75993	847.864	14.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	596.81560		0.59682	678.61370	0.67861	596.816	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	323.01560		0.32302	274.01370	0.27401	323.016	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	479.44950		0.47945	549.82400	0.54982	479.449	13.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	445.64950		0.44565	385.22400	0.38522	445.649	13.65	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	437.81450		0.43781	502.33440	0.50233	437.814	13.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	504.01450		0.50401	437.73440	0.43773	504.014	13.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	607.55950		0.60756	690.31450	0.69031	607.559	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	313.75950		0.31376	265.71450	0.26571	313.760	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	602.16860		0.60217	684.44690	0.68445	602.169	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	318.36860		0.31837	269.84690	0.26985	318.369	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.43960		12.43960	12.57130	12.57130		14.26	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,367.72590		1.36773	1,482.06930	1.48207	1,367.726	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	128.12590		0.12813	110.76930	0.11077	128.126	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,178.74290		1.17874	1,283.29200	1.28329	1,178.743	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	182.14290		0.18214	154.99200	0.15499	182.143	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,141.61390		1.14161	1,244.72970	1.24473	1,141.614	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	195.01390		0.19501	166.42970	0.16643	195.014	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,105.11450		1.10511	1,206.76200	1.20676	1,105.114	13.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	208.51450		0.20851	178.46200	0.17846	208.515	13.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.60980		12.60980	12.74280	12.74280		14.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	778.84680		0.77885	841.26000	0.84126	778.847	14.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	679.04680		0.67905	608.46000	0.60846	679.047	14.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	787.46020		0.78746	850.46600	0.85047	787.460	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	667.66020		0.66766	597.66600	0.59767	667.660	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	783.13960		0.78314	845.85360	0.84585	783.140	14.69	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	673.33960		0.67334	603.05360	0.60305	673.340	14.69	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.65212		114.65212	114.65633	114.65633			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,238.45000		1.23845	1,242.66000	1.24266	1,238.450		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.13767		112.13767	112.13960	112.13960			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	533.19000		0.53319	535.12000	0.53512	533.190		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			117.49475		117.49475	117.49622	117.49622			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	103.07000		0.10307	101.60000	0.10160	103.070		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			491.60200		491.60200	491.08000	491.08000			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			498.03100		498.03100	497.50200	497.50200			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			505.11900		505.11900	504.58300	504.58300			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			437.50600		437.50600	437.20300	437.20300			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			443.22700		443.22700	442.92100	442.92100			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			449.53600		449.53600	449.22500	449.22500			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.78280		9.78280	9.78920	9.78920		9.25	20,191,699.20	2,064	15,038.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,028.60000		1.02860	1,035.26900	1.03527	1,028.600	12.29	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
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.80000		0.00580	6.06900	0.00607	5.800	12.29	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,048.28060		1.04828	1,054.93910	1.05494	1,048.281	12.38	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.48060		0.00548	5.73910	0.00574	5.481	12.38	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,038.43790		1.03844	1,045.10160	1.04510	1,038.438	12.33	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.63790		0.00564	5.90160	0.00590	5.638	12.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.83730		9.83730	9.84410	9.84410		10.22	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	139.75350		0.13975	143.68560	0.14369	139.754	11.48	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	602.45350		0.60245	599.58560	0.59959	602.453	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	961.84620		0.96185	969.18760	0.96919	961.846	10.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	24.54620		0.02455	25.08760	0.02509	24.546	10.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	952.65810		0.95266	960.00500	0.96001	952.658	10.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	25.35810		0.02536	25.90500	0.02591	25.358	10.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	616.76700		0.61677	624.07620	0.62408	616.767	10.08	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	79.46700		0.07947	79.97620	0.07998	79.467	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,348.98160		1.34898	1,356.12580	1.35613	1,348.982	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.68160		0.01168	12.02580	0.01203	11.682	11.94	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,056.39570		1.05640	1,063.68080	1.06368	1,056.396	10.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.09570		0.01910	19.58080	0.01958	19.096	10.59	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	971.05630		0.97106	978.39210	0.97839	971.056	10.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	23.75630		0.02376	24.29210	0.02429	23.756	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.88930		9.88930	9.89450	9.89450		10.86	593,358.00	60	1,872.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	589.90420		0.58990	594.96470	0.59496	589.904	10.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	180.60420		0.18060	180.46470	0.18046	180.604	10.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	602.92180		0.60292	608.00540	0.60801	602.922	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	173.62180		0.17362	173.50540	0.17351	173.622	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	596.38920		0.59639	601.46420	0.60146	596.389	10.60	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	177.08920		0.17709	176.96420	0.17696	177.089	10.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.94380		9.94380	9.94760	9.94760		11.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	675.10260		0.67510	679.48570	0.67949	675.103	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	241.30260		0.24130	241.88570	0.24189	241.303	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	687.24690		0.68725	691.65810	0.69166	687.247	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	233.44690		0.23345	234.05810	0.23406	233.447	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	681.15340		0.68115	685.55070	0.68555	681.153	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	237.35340		0.23735	237.95070	0.23795	237.353	11.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.42620	10.42620	10.43130	10.43130			13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,210.87740		3.21088	3,216.25880	3.21626	3,210.877	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	34.67740		0.03468	34.95880	0.03496	34.677	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,163.79710		3.16380	3,169.18960	3.16919	3,163.797	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	37.59710		0.03760	37.88960	0.03789	37.597	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,116.47920		3.11648	3,121.88820	3.12189	3,116.479	12.98	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	40.27920		0.04028	40.58820	0.04059	40.279	12.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.18740	9.18740	9.20500	9.20500			11.54	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	344.94280		0.34494	360.62170	0.36062	344.943	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	97.54280		0.09754	95.62170	0.09562	97.543	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	338.14460		0.33814	353.74870	0.35375	338.145	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	100.74460		0.10074	98.74870	0.09875	100.745	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	331.41850		0.33142	346.94720	0.34695	331.418	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	104.01850		0.10402	101.94720	0.10195	104.019	11.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.28490	9.28490	9.30340	9.30340			13.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	439.95490		0.43995	454.08150	0.45408	439.955	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	245.05490		0.24505	240.68150	0.24068	245.055	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	434.44500		0.43444	448.49180	0.44849	434.445	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	249.54500		0.24954	245.09180	0.24509	249.545	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	428.98390		0.42898	442.95040	0.44295	428.984	13.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	254.08390		0.25408	249.55040	0.24955	254.084	13.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17420		0.17420	0.16790	0.16790				0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			4.29880		4.29880	5.76720	5.76720				0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			124.09640		124.09640	126.55600	126.55600				0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.01210		0.01210	0.01340	0.01340				0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.01870		0.01870	0.01650	0.01650				0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			64.98070		64.98070	76.29420	76.29420				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			4,887.66290		4,887.66290	6,378.29330	6,378.29330				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			11.69340		11.69340	3,132.80870	3,132.80870				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			64.98070		64.98070	76.29420	76.29420				0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			25.44550		25.44550	5.71140	5.71140				0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.93590		9.93590	10.02610	10.02610		13.48		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	486.53650		0.48654	560.87280	0.56087	486.537	13.01		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	90.63650		0.09064	74.77280	0.07477	90.636	13.01		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	479.36970		0.47937	553.26090	0.55326	479.370	13.02		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	93.46970		0.09347	77.16090	0.07716	93.470	13.02		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	472.26470		0.47226	545.70150	0.54570	472.265	13.03		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	96.36470		0.09636	79.60150	0.07960	96.365	13.03		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.07670		10.07670	10.17090	10.17090		14.40		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	513.57900		0.51358	574.83960	0.57484	513.579	13.95		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	276.87900		0.27688	243.93960	0.24394	276.879	13.95		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	508.27840		0.50828	569.11570	0.56912	508.278	13.97		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	281.57840		0.28158	248.21570	0.24822	281.578	13.97		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	503.02170		0.50302	563.43520	0.56344	503.022	13.99	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	286.32170		0.28632	252.53520	0.25254	286.322	13.99	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.40050		12.40050	12.53210	12.53210		14.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	822.21490		0.82221	909.83050	0.90983	822.215	13.42	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	311.71490		0.31171	267.73050	0.26773	311.715	13.42	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	816.44580		0.81645	903.17380	0.90317	816.446	13.44	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	315.94580		0.31595	271.07380	0.27107	315.946	13.44	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	810.70930		0.81071	897.04080	0.89704	810.709	13.45	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	320.20930		0.32021	274.94080	0.27494	320.209	13.45	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry			14.11140		14.11140	14.19810	14.19810		11.56	0.00	6,000	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Call	95.51280		0.09551	180.58800	0.18059	95.513	12.57	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Put	24.11280		0.02411	22.48800	0.02249	24.113	12.57	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Call	87.96890		0.08797	172.25500	0.17226	87.969	12.40	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Put	26.56890		0.02657	24.15500	0.02416	26.569	12.40	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Call	80.65770		0.08066	164.04040	0.16404	80.658	12.23	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Put	29.25770		0.02926	25.94040	0.02594	29.258	12.23	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Call	66.80230		0.06680	147.99530	0.14800	66.802	11.90	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Put	35.40230		0.03540	29.89530	0.02990	35.402	11.90	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry			7.77850		7.77850	7.78440	7.78440		10.57	0.00	8,000	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	153.14210		0.15314	161.54300	0.16154	153.142	11.82	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	14.64210		0.01464	17.14300	0.01714	14.642	11.82	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	144.64950		0.14465	153.16230	0.15316	144.650	11.71	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	16.14950		0.01615	18.76230	0.01876	16.150	11.71	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	136.30050		0.13630	144.92020	0.14492	136.300	11.59	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	17.80050		0.01780	20.52020	0.02052	17.800	11.59	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	76.13490		0.07613	85.21050	0.08521	76.135	10.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 04/04/2013	Any day expiry	7.74	Put	37.63490		0.03763	40.81050	0.04081	37.635	10.68	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	69.63640		0.06964	78.68360	0.07868	69.636	10.57	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Put	41.13640		0.04114	44.28360	0.04428	41.136	10.57	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	59.49150		0.05949	68.29850	0.06830	59.491	10.74	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	50.99150		0.05099	53.89850	0.05390	50.991	10.74	0.00	0	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.30680		9.30680	9.33770	9.33770		13.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,306.80000		1.30680	1,337.70310	1.33770	1,306.800	21.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00310	0.00000	0.000	21.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,206.80000		1.20680	1,237.70320	1.23770	1,206.800	21.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00320	0.00000	0.000	21.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,106.80000		1.10680	1,137.70330	1.13770	1,106.800	21.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00330	0.00000	0.000	21.06	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	246.99310		0.24699	279.90230	0.27990	246.993	20.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	0.19310		0.00019	2.20230	0.00220	0.193	20.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	12.76340		0.01276	43.59120	0.04359	12.763	15.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	55.96340		0.05596	55.89120	0.05589	55.963	15.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	0.56470		0.00056	8.23630	0.00824	0.565	19.36	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	203.76470		0.20376	180.53630	0.18054	203.765	19.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	286.88740		0.28689	319.02250	0.31902	286.887	21.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	0.08740		0.00009	1.32250	0.00132	0.087	21.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	266.92950		0.26693	299.40830	0.29941	266.930	21.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	0.12950		0.00013	1.70830	0.00171	0.129	21.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	256.95800		0.25696	289.64020	0.28964	256.958	20.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	0.15800		0.00016	1.94020	0.00194	0.158	20.76	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry			9.30680		9.30680	9.33770	9.33770		13.78	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Call	53.63700		0.05364	91.90010	0.09190	53.637	14.13	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Put	26.83700		0.02684	34.20010	0.03420	26.837	14.13	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Call	67.39640		0.06740	106.08700	0.10609	67.396	14.48	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
DAUS	On 27/03/2013	Any day expiry	9.26	Put	20.59640		0.02060	28.38700	0.02839	20.596	14.48	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Call	60.34380		0.06034	98.88240	0.09888	60.344	14.30	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Put	23.54380		0.02354	31.18240	0.03118	23.544	14.30	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.30680		9.30680	9.33860	9.33860		13.79	0.00	5,000	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	97.65750		0.09766	133.75800	0.13376	97.658	14.97	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	20.85750		0.02086	25.15800	0.02516	20.858	14.97	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	90.02990		0.09003	126.14680	0.12615	90.030	14.80	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	23.22990		0.02323	27.54680	0.02755	23.230	14.80	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.35	Call	30.44470		0.03044	56.41130	0.05641	30.445	14.54	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.35	Put	73.64470		0.07364	67.81130	0.06781	73.645	14.54	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	105.50580		0.10551	141.54490	0.14154	105.506	15.14	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	18.70580		0.01871	22.94490	0.02294	18.706	15.14	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.33070		9.33070	9.36310	9.36310		12.60	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	156.13060		0.15613	182.71140	0.18271	156.131	12.61	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	85.43060		0.08543	79.61140	0.07961	85.431	12.61	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	193.89450		0.19389	222.31020	0.22231	193.895	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	63.19450		0.06319	59.21020	0.05921	63.194	12.62	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	168.20140		0.16820	195.43640	0.19544	168.201	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	77.50140		0.07750	72.33640	0.07234	77.501	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	162.10070		0.16210	189.01340	0.18901	162.101	12.62	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	81.40070		0.08140	75.91340	0.07591	81.401	12.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.34290		9.34290	9.37560	9.37560		12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	321.86770		0.32187	352.59980	0.35260	321.868	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	38.96770		0.03897	36.99980	0.03700	38.968	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	135.98880		0.13599	159.31360	0.15931	135.989	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	143.08880		0.14309	133.71360	0.13371	143.089	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	80.87320		0.08087	98.05780	0.09806	80.873	13.46	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	247.97320		0.24797	232.45780	0.23246	247.973	13.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 26/04/2013	Any day expiry	9.02	Call	354.07150	0.35407	385.34000	0.38534	354.072	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	31.17150	0.03117	29.74000	0.02974	31.172	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	337.80320	0.33780	368.81770	0.36882	337.803	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	34.90320	0.03490	33.21770	0.03322	34.903	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	329.79290	0.32979	360.66930	0.36067	329.793	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	36.89290	0.03689	35.06930	0.03507	36.893	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,342.99240	1.34299	1,375.71540	1.37572	1,342.992	16.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.09240	0.00009	0.11540	0.00012	0.092	16.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,243.06050	1.24306	1,275.79570	1.27580	1,243.061	16.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.16050	0.00016	0.19570	0.00020	0.161	16.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,143.17920	1.14318	1,175.93200	1.17593	1,143.179	15.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.27920	0.00028	0.33200	0.00033	0.279	15.58	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.38350	9.38350	9.41600	9.41600		12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	217.43980	0.21744	240.33040	0.24033	217.440	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	183.93980	0.18394	174.33040	0.17433	183.940	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	153.04650	0.15305	171.66520	0.17167	153.046	13.33	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	279.54650	0.27955	265.66520	0.26567	279.547	13.33	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	409.59320	0.40959	438.36080	0.43836	409.593	12.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	66.09320	0.06609	62.36080	0.06236	66.093	12.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	402.22780	0.40223	430.85160	0.43085	402.228	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	68.72780	0.06873	64.85160	0.06485	68.728	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	394.93520	0.39494	423.41180	0.42341	394.935	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	71.43520	0.07144	67.41180	0.06741	71.435	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,285.30110	1.28530	1,317.67520	1.31768	1,285.301	15.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.80110	0.00180	1.67520	0.00168	1.801	15.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,186.05930	1.18606	1,218.33380	1.21833	1,186.059	14.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.55930	0.00256	2.33380	0.00233	2.559	14.58	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.42040	9.42040	9.45290	9.45290		13.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Call	458.25800		0.45826	486.76470	0.48676	458.258	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	97.85800		0.09786	93.86470	0.09386	97.858	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	283.61420		0.28361	309.42190	0.30942	283.614	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	213.21420		0.21321	206.52190	0.20652	213.214	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	215.57620		0.21558	236.79270	0.23679	215.576	13.53	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	305.17620		0.30518	293.89270	0.29389	305.176	13.53	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,226.93570		1.22694	1,259.24050	1.25924	1,226.936	14.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	6.53570		0.00654	6.34050	0.00634	6.536	14.27	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	472.32560		0.47233	500.98090	0.50098	472.326	12.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	91.92560		0.09193	88.08090	0.08808	91.926	12.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	465.26040		0.46526	493.84270	0.49384	465.260	12.64	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	94.86040		0.09486	90.94270	0.09094	94.860	12.64	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,325.19410		1.32519	1,357.58750	1.35759	1,325.194	14.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.79410		0.00479	4.68750	0.00469	4.794	14.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.45340		9.45340	9.48620	9.48620		13.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	178.58480		0.17858	194.30380	0.19430	178.585	14.72	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	525.18480		0.52518	508.10380	0.50810	525.185	14.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	429.08760		0.42909	454.55010	0.45455	429.088	13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	165.68760		0.16569	158.35010	0.15835	165.688	13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	423.13660		0.42314	448.49960	0.44850	423.137	13.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	169.73660		0.16974	162.29960	0.16230	169.737	13.10	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	417.24680		0.41725	442.50780	0.44251	417.247	13.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	173.84680		0.17385	166.30780	0.16631	173.847	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.45850		9.45850	9.49130	9.49130		13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	278.41980		0.27842	298.56450	0.29856	278.420	13.82	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	329.91980		0.32992	317.26450	0.31726	329.920	13.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	527.46120		0.52746	553.98860	0.55399	527.461	12.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	118.96120		0.11896	112.68860	0.11269	118.961	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.06	Call	520.71750		0.52072	547.15110	0.54715	520.718	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	122.21750		0.12222	115.85110	0.11585	122.218	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	350.18000		0.35018	373.72650	0.37373	350.180	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	241.68000		0.24168	232.42650	0.23243	241.680	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,367.90040		1.36790	1,400.41750	1.40042	1,367.900	14.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.40040		0.00940	9.11750	0.00912	9.400	14.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,270.82120		1.27082	1,303.19520	1.30320	1,270.821	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	12.32120		0.01232	11.89520	0.01190	12.321	14.21	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	534.26160		0.53426	561.36020	0.56136	534.262	12.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	115.76160		0.11576	110.06020	0.11006	115.762	12.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.46490		9.46490	9.49770	9.49770		13.65	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	497.59360		0.49759	523.29720	0.52330	497.594	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	142.69360		0.14269	135.59720	0.13560	142.694	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	510.52230		0.51052	536.41990	0.53642	510.522	12.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	135.62230		0.13562	128.71990	0.12872	135.622	12.99	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	504.02970		0.50403	529.82950	0.52983	504.030	13.01	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	139.12970		0.13913	132.12950	0.13213	139.130	13.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.49790		9.49790	9.53100	9.53100		13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	336.47040		0.33647	356.33550	0.35634	336.470	13.91	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	348.57040		0.34857	335.33550	0.33534	348.570	13.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	227.65240		0.22765	242.75630	0.24276	227.652	14.94	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	569.75240		0.56975	551.75630	0.55176	569.752	14.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	441.39580		0.44140	464.59110	0.46459	441.396	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	233.49580		0.23350	223.59110	0.22359	233.496	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	436.08710		0.43609	459.13130	0.45913	436.087	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	238.18710		0.23819	228.13130	0.22813	238.187	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	430.83010		0.43083	453.72510	0.45373	430.830	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	242.93010		0.24293	232.72510	0.23273	242.930	13.48	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
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,317.38730		1.31739	1,349.31340	1.34931	1,317.387	14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	19.48730		0.01949	18.31340	0.01831	19.487	14.24	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	468.72180		0.46872	492.65460	0.49265	468.722	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	210.82180		0.21082	201.65460	0.20165	210.822	13.33	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.53350		9.53350	9.56680	9.56680		14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	261.73990		0.26174	276.44550	0.27645	261.740	15.08	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	608.23990		0.60824	589.64550	0.58965	608.240	15.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	493.16450		0.49316	515.54960	0.51555	493.164	13.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	249.66450		0.24966	238.74960	0.23875	249.665	13.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	487.86660		0.48787	510.11030	0.51011	487.867	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	254.36660		0.25437	243.31030	0.24331	254.367	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	482.61660		0.48262	504.71610	0.50472	482.617	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	259.11660		0.25912	247.91610	0.24792	259.117	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	498.51290		0.49851	521.03680	0.52104	498.513	13.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	245.01290		0.24501	234.23680	0.23424	245.013	13.50	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.53730		9.53730	9.57070	9.57070		14.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	520.70820		0.52071	543.91760	0.54392	520.708	13.46	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	233.40820		0.23341	223.21760	0.22322	233.408	13.46	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	515.21750		0.51522	538.28780	0.53829	515.218	13.48	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	237.91750		0.23792	227.58780	0.22759	237.918	13.48	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	393.10520		0.39311	412.66740	0.41267	393.105	14.03	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	365.80520		0.36581	351.96740	0.35197	365.805	14.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,364.29440		1.36429	1,396.38360	1.39638	1,364.294	14.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	26.99440		0.02699	25.68360	0.02568	26.994	14.26	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	526.24450		0.52624	549.59770	0.54960	526.244	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	228.94450		0.22894	218.89770	0.21890	228.945	13.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.57070		9.57070	9.60400	9.60400		14.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	460.37920		0.46038	480.42380	0.48042	460.379	14.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.47	Put	359.67920		0.35968	346.42380	0.34642	359.679	14.14	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	260.81270		0.26081	274.40840	0.27441	260.813	15.75	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	760.11270		0.76011	740.40840	0.74041	760.113	15.75	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	498.20850		0.49821	518.93760	0.51894	498.208	13.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	317.50850		0.31751	304.93760	0.30494	317.508	13.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	493.33430		0.49333	513.97480	0.51397	493.334	13.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	322.63430		0.32263	309.97480	0.30997	322.634	13.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	488.49960		0.48850	509.05470	0.50905	488.500	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	327.79960		0.32780	315.05470	0.31505	327.800	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.73790		9.73790	9.77090	9.77090		15.38	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	884.34070		0.88434	910.78220	0.91078	884.341	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	256.44070		0.25644	249.88220	0.24988	256.441	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	897.07440		0.89707	923.89380	0.92389	897.074	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	249.17440		0.24917	242.99380	0.24299	249.174	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	890.69300		0.89069	917.32420	0.91732	890.693	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	252.79300		0.25279	246.42420	0.24642	252.793	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.76280		9.76280	9.79560	9.79560		15.43	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	916.14830		0.91615	944.29350	0.94429	916.148	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	263.34830		0.26335	258.69350	0.25869	263.348	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	928.86350		0.92886	957.34990	0.95735	928.864	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	256.06350		0.25606	251.74990	0.25175	256.063	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	922.49020		0.92249	950.80680	0.95081	922.490	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	259.69020		0.25969	255.20680	0.25521	259.690	14.11	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.59164		112.59164	112.59304	112.59304			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	724.54000		0.72454	723.14000	0.72314	724.540		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			8.87494		88.21622	8.87591	88.20806			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,035.96000		79.03596	79,027.80000	79.02780	79,035.960		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			8.96632		89.37008	8.96734	89.36165			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	277.88000		0.27788	269.45000	0.26945	277.880		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	78,318.75000		78.31875	78,310.32000	78.31032	78,318.750		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			437.32200		437.32200	437.02500	437.02500			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	43,320.00000		4.33200	40,350.00000	4.03500	43,320.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	43,220.00000		4.32200	40,250.00000	4.02500	43,220.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	43,120.00000		4.31200	40,150.00000	4.01500	43,120.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			443.04100		443.04100	442.74100	442.74100			0.00	0	280.00

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	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	29,490.00000		2.94900	32,490.00000	3.24900	29,490.000		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	29,590.00000		2.95900	32,590.00000	3.25900	29,590.000		0.00	0	0.00
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	29,690.00000		2.96900	32,690.00000	3.26900	29,690.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			449.34700		449.34700	449.04200	449.04200			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	33,570.00000		3.35700	30,520.00000	3.05200	33,570.000		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	33,470.00000		3.34700	30,420.00000	3.04200	33,470.000		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	33,370.00000		3.33700	30,320.00000	3.03200	33,370.000		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			203.07800		203.07800	203.10100	203.10100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.78700		205.78700	205.81100	205.81100			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.78300		208.78300	208.80700	208.80700			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.48000		549.48000	549.48000	549.48000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.17000		94.83000	5.19000	94.81000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000	5.24000	94.76000				0.00	1,000	3,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000	5.38000	94.62000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000	5.53000	94.47000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.63000		94.37000	5.68000	94.32000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.80000		94.20000	5.86000	94.14000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.82950		7.82950	7.83640	7.83640		8.79		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	502.52820		0.50253	510.58950	0.51059	502.528	9.83		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	13.02820		0.01303	14.18950	0.01419	13.028	9.83		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	493.17810		0.49318	501.27600	0.50128	493.178	9.79		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	13.67810		0.01368	14.87600	0.01488	13.678	9.79		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	483.85870		0.48386	491.99380	0.49199	483.859	9.75		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	14.35870		0.01436	15.59380	0.01559	14.359	9.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.88010		7.88010	7.88760	7.88760		10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	404.80830		0.40481	413.43600	0.41344	404.808	10.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	114.70830		0.11471	115.83600	0.11584	114.708	10.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	398.00330		0.39800	406.61060	0.40661	398.003	10.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	117.90330		0.11790	119.01060	0.11901	117.903	10.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	391.26260		0.39126	399.84450	0.39984	391.263	10.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	121.16260		0.12116	122.24450	0.12224	121.163	10.83	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			6.92120		107.25068	6.93706	107.13496			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	862.88000		0.86288	747.16000	0.74716	862.880		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	935.10000		0.93510	819.38000	0.81938	935.100		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	1,007.26000		1.00726	891.54000	0.89154	1,007.260		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			6.97955		108.65348	6.99603	108.53608			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,183.66000		2.18366	2,066.26000	2.06626	2,183.660		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	2,253.03000		2.25303	2,135.63000	2.13563	2,253.030		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	2,322.34000		2.32234	2,204.94000	2.20494	2,322.340		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			5.52595		119.31668	5.56310	119.22675		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	90.33000		0.09033	77.57000	0.07757	90.330	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	541.81000		0.54181	618.98000	0.61898	541.810	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	96.42000		0.09642	82.84000	0.08284	96.420	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	523.56000		0.52356	599.91000	0.59991	523.560	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	102.81000		0.10281	88.38000	0.08838	102.810	1.66	0.00	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	5.36	Put	505.62000		0.50562	581.12000	0.58112	505.620	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.55304		120.87729	5.59528	120.78600		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,421.66000		91.42166	91,330.37000	91.33037	91,421.660	1.64	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	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.59053		115.79082	5.63974	115.69824		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	509.88000		0.50988	468.10000	0.46810	509.880	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	510.88000		0.51088	561.68000	0.56168	510.880	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	519.66000		0.51966	477.34000	0.47734	519.660	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	501.84000		0.50184	552.10000	0.55210	501.840	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	529.55000		0.52955	486.69000	0.48669	529.550	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	492.91000		0.49291	542.63000	0.54263	492.910	1.40	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			7.50231		129.24110	7.50309	129.23338		10.87	0.00	0	64,379.00
R186	On 02/05/2013	Bond Future	6.75	Call	84.15000		0.08415	101.40000	0.10140	84.150	10.65	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,846.62000		7.84662	7,871.59000	7.87159	7,846.620	10.65	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,306.50000		1.30650	1,371.41000	1.37141	1,306.500	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,424.63000		2.42463	2,497.26000	2.49726	2,424.630	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,347.05000		1.34705	1,412.23000	1.41223	1,347.050	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,365.06000		2.36506	2,437.96000	2.43796	2,365.060	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,388.42000		1.38842	1,453.84000	1.45384	1,388.420	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,306.42000		2.30642	2,379.56000	2.37956	2,306.420	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,331.32000		2.33132	2,395.37000	2.39537	2,331.320	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,369.94000		1.36994	1,441.71000	1.44171	1,369.940	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,272.20000		3.27220	3,328.03000	3.32803	3,272.200	11.00	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
R186	On 02/05/2013	Bond Future	7.75	Put	854.64000		0.85464	918.19000	0.91819	854.640	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.57326		125.64693	7.57408	125.63898		12.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,329.47000		2.32947	2,366.87000	2.36687	2,329.470	12.29	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,518.48000		5.51848	5,563.83000	5.56383	5,518.480	12.29	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,374.52000		116.37452	116,366.57000	116.36657	116,374.520	12.83	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.65076		127.43523	7.65162	127.42708		12.05	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,270.32000		11.27032	11,286.83000	11.28683	11,270.320	12.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,437.66000		1.43766	1,462.32000	1.46232	1,437.660	12.59	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,418.72000		7.41872	7,442.96000	7.44296	7,418.720	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,900.66000		2.90066	2,933.05000	2.93305	2,900.660	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,477.09000		7.47709	7,501.23000	7.50123	7,477.090	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,869.11000		2.86911	2,901.40000	2.90140	2,869.110	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,535.64000		7.53564	7,559.67000	7.55967	7,535.640	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,837.84000		2.83784	2,870.02000	2.87002	2,837.840	12.27	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			292.24427		292.24427	292.25716	292.25716			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,854.27000		9.85427	9,867.16000	9.86716	9,854.270		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	9,844.27000		9.84427	9,857.16000	9.85716	9,844.270		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

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	282.41	Call	9,834.27000	9.83427	9,847.16000	9.84716	9,834.270		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			5.31654	108.55657	5.35429	108.49649		1.01	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	2,059.01000	2.05901	2,119.09000	2.11909	2,059.010	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	2,042.68000	2.04268	2,102.76000	2.10276	2,042.680	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	2,026.34000	2.02634	2,086.42000	2.08642	2,026.340	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.32351	105.57262	5.36869	105.51160		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,326.94000	68.32694	68,265.92000	68.26592	68,326.940	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.31720	107.07517	5.37395	107.01327		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	69.93000	0.06993	59.89000	0.05989	69.930	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	647.54000	0.64754	699.40000	0.69940	647.540	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	72.05000	0.07205	61.76000	0.06176	72.050	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	638.66000	0.63866	690.27000	0.69027	638.660	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	74.22000	0.07422	63.67000	0.06367	74.220	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	629.83000	0.62983	681.18000	0.68118	629.830	0.78	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			219.18159	219.18159	219.18599	219.18599			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,141.59000	8.14159	8,145.99000	8.14599	8,141.590		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,131.59000	8.13159	8,135.99000	8.13599	8,131.590		0.00	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	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,121.59000		8.12159	8,125.99000	8.12599	8,121.590		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.97173		109.80189	5.99796	109.69745		3.88	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	398.97000		0.39897	378.04000	0.37804	398.970	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	725.18000		0.72518	808.69000	0.80869	725.180	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	415.61000		0.41561	393.67000	0.39367	415.610	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	701.84000		0.70184	784.34000	0.78434	701.840	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	432.69000		0.43269	409.73000	0.40973	432.690	3.87	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	678.96000		0.67896	760.44000	0.76044	678.960	3.87	0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.01768		111.23799	6.04582	111.13203		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,024.79000		98.02479	97,918.83000	97.91883	98,024.790	3.92	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.07423		108.66147	6.10468	108.55401		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,122.40000		1.12240	1,080.02000	1.08002	1,122.400	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,349.52000		1.34952	1,414.60000	1.41460	1,349.520	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,431.95000		106.43195	106,324.49000	106.32449	106,431.950	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	688.63000		0.68863	659.84000	0.65984	688.630	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,984.36000		1.98436	2,063.03000	2.06303	1,984.360	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,088.76000		1.08876	1,047.34000	1.04734	1,088.760	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,386.72000		1.38672	1,452.76000	1.45276	1,386.720	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,105.33000		1.10533	1,063.43000	1.06343	1,105.330	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,367.86000		1.36786	1,433.42000	1.43342	1,367.860	3.60	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.23570		111.26136	6.26192	111.13252		5.16		0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	880.48000		0.88048	838.58000	0.83858	880.480	5.17		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	613.88000		0.61388	700.82000	0.70082	613.880	5.17		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	908.16000		0.90816	864.86000	0.86486	908.160	5.17		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	592.55000		0.59255	678.09000	0.67809	592.550	5.17		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	936.34000		0.93634	891.62000	0.89162	936.340	5.17		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	571.75000		0.57175	655.87000	0.65587	571.750	5.17		0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.29007		108.69024	6.31782	108.55960		5.37		0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,806.74000		99.80674	99,676.10000	99.67610	99,806.740	5.62		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	5.62		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.35023		110.23718	6.37977	110.10467		5.00		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,575.65000		3.57565	3,487.22000	3.48722	3,575.650	5.22		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	706.71000		0.70671	750.79000	0.75079	706.710	5.22		0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,607.90000		1.60790	1,556.08000	1.55608	1,607.900	5.01		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,878.69000		1.87869	1,959.38000	1.95938	1,878.690	5.01		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,630.07000		1.63007	1,577.72000	1.57772	1,630.070	5.01		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,855.84000		1.85584	1,936.00000	1.93600	1,855.840	5.01		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,652.42000		1.65242	1,599.54000	1.59954	1,652.420	5.02		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,833.19000		1.83319	1,912.82000	1.91282	1,833.190	5.02		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.34151		103.75343	5.38284	103.72534		0.41		0.00	0	23.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,341.76000		1.34176	1,369.85000	1.36985	1,341.760	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,334.81000		1.33481	1,362.90000	1.36290	1,334.810	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,327.86000		1.32786	1,355.95000	1.35595	1,327.860	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.33843		101.34865	5.40356	101.32004		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,350.54000		30.35054	30,321.93000	30.32193	30,350.540	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			5.32024		102.79110	5.48280	102.76208		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.72000		0.00172	0.88000	0.00088	1.720	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	186.02000		0.18602	214.20000	0.21420	186.020	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.79000		0.00179	0.92000	0.00092	1.790	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	184.29000		0.18429	212.44000	0.21244	184.290	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.87000		0.00187	0.96000	0.00096	1.870	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	182.58000		0.18258	210.69000	0.21069	182.580	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.46746		106.42556	6.48342	106.33782		6.37	0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	798.10000		0.79810	790.54000	0.79054	798.100	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	949.29000		0.94929	1,029.47000	1.02947	949.290	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	824.45000		0.82445	816.09000	0.81609	824.450	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	920.55000		0.92055	999.93000	0.99993	920.550	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	851.34000		0.85134	842.15000	0.84215	851.340	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	892.39000		0.89239	970.94000	0.97094	892.390	6.36	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.52674		104.18118	6.54353	104.09208		6.75	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,609.99000		96.60999	96,520.89000	96.52089	96,609.990	7.07	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	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.58818		105.66390	6.60588	105.57353		6.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.69	Call	2,420.51000		2.42051	2,385.36000	2.38536	2,420.510	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,901.95000		1.90195	1,957.17000	1.95717	1,901.950	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,448.73000		2.44873	2,413.24000	2.41324	2,448.730	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,879.41000		1.87941	1,934.29000	1.93429	1,879.410	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,477.11000		2.47711	2,441.28000	2.44128	2,477.110	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,857.07000		1.85707	1,911.61000	1.91161	1,857.070	6.50	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			6.59464		101.61829	6.61050	101.52132		7.48	0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,128.31000		1.12831	1,113.75000	1.11375	1,128.310	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	851.29000		0.85129	933.70000	0.93370	851.290	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,162.04000		1.16204	1,146.46000	1.14646	1,162.040	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	824.07000		0.82407	905.46000	0.90546	824.070	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,196.32000		1.19632	1,179.70000	1.17970	1,196.320	7.54	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	797.46000		0.79746	877.81000	0.87781	797.460	7.54	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.64894		102.94744	6.66551	102.84899		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,902.97000		93.90297	93,804.52000	93.80452	93,902.970	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			6.71013		101.01652	6.72748	100.91670		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,327.96000		5.32796	5,264.73000	5.26473	5,327.960	8.12	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	904.71000		0.90471	941.30000	0.94130	904.710	8.12	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,720.30000		2.72030	2,682.88000	2.68288	2,720.300	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,261.79000		2.26179	2,324.19000	2.32419	2,261.790	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,751.26000		2.75126	2,713.46000	2.71346	2,751.260	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,235.52000		2.23552	2,297.54000	2.29754	2,235.520	7.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.81	Call	2,782.40000		2.78240	2,744.23000	2.74423	2,782.400	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,209.48000		2.20948	2,271.13000	2.27113	2,209.480	7.84	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			8.32597		79.53871	8.32674	79.53219		16.64	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	639.58000		0.63958	691.26000	0.69126	639.580	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,566.98000		3.56698	3,625.18000	3.62518	3,566.980	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	661.73000		0.66173	714.06000	0.71406	661.730	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,499.60000		3.49960	3,558.45000	3.55845	3,499.600	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	684.51000		0.68451	737.49000	0.73749	684.510	16.53	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,433.00000		3.43300	3,492.50000	3.49250	3,433.000	16.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.39611		80.57904	8.39691	80.57236		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,629.93000		70.62993	70,623.25000	70.62325	70,629.930	17.48	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	17.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.47351		78.58132	8.47433	78.57458		18.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,464.13000		9.46413	9,482.68000	9.48268	9,464.130	19.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,682.96000		1.68296	1,708.25000	1.70825	1,682.960	19.42	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	5,969.90000		5.96990	5,995.20000	5.99520	5,969.900	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,432.13000		3.43213	3,464.17000	3.46417	3,432.130	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,015.22000		6.01522	6,040.46000	6.04046	6,015.220	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,399.37000		3.39937	3,431.35000	3.43135	3,399.370	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,060.69000		6.06069	6,085.86000	6.08586	6,060.690	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,366.88000		3.36688	3,398.79000	3.39879	3,366.880	18.90	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			164.18901	164.18901	164.19333	164.19333			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,049.01000	3.04901	3,053.33000	3.05333	3,049.010		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	3,039.01000	3.03901	3,043.33000	3.04333	3,039.010		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	3,029.01000	3.02901	3,033.33000	3.03333	3,029.010		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.23367	129.23367	129.24411	129.24411			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,543.67000	3.54367	3,554.11000	3.55411	3,543.670		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	3,533.67000	3.53367	3,544.11000	3.54411	3,533.670		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	3,523.67000	3.52367	3,534.11000	3.53411	3,523.670		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			136.86018	136.86018	136.86704	136.86704			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,770.18000	5.77018	5,777.04000	5.77704	5,770.180		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	5,760.18000	5.76018	5,767.04000	5.76704	5,760.180		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	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	5,750.18000		5.75018	5,757.04000	5.75704	5,750.180		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			8.06629		91.28951	8.06705	91.28291		14.67	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	916.33000		0.91633	974.79000	0.97479	916.330	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,912.85000		2.91285	2,977.91000	2.97791	2,912.850	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	945.27000		0.94527	1,004.21000	1.00421	945.270	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,852.22000		2.85222	2,917.76000	2.91776	2,852.220	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	974.84000		0.97484	1,034.23000	1.03423	974.840	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,792.34000		2.79234	2,858.33000	2.85833	2,792.340	14.61	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.13713		92.48357	8.13793	92.47673		15.30	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,868.55000		81.86855	81,861.71000	81.86171	81,868.550	15.88	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	15.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.21691		90.26268	8.21773	90.25579		16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,222.70000		6.22270	6,247.10000	6.24710	6,222.700	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,164.68000		3.16468	3,195.97000	3.19597	3,164.680	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,271.10000		6.27110	6,295.43000	6.29543	6,271.100	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,133.22000		3.13322	3,164.44000	3.16444	3,133.220	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,319.65000		6.31965	6,343.91000	6.34391	6,319.650	16.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,102.03000		3.10203	3,133.18000	3.13318	3,102.030	16.26	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.35471		81.26433	8.35543	81.25787		17.23	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,484.71000		72.48471	72,478.25000	72.47825	72,484.710	17.96	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	17.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 01/08/2013	Bond Future			8.42198		82.32730	8.42274	82.32058		18.02		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,879.40000		71.87940	71,872.68000	71.87268	71,879.400	18.68		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	18.68		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.50800		1.50800	1.51280	1.51280		13.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,221.09240		0.12211	1,269.27150	0.12693	1,221.092	13.29		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	41.09240		0.00411	41.27150	0.00413	41.092	13.29		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,132.02110		0.11320	1,180.14320	0.11801	1,132.021	13.26		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	52.02110		0.00520	52.14320	0.00521	52.021	13.26		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	1,045.18940		0.10452	1,093.20200	0.10932	1,045.189	13.24		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	65.18940		0.00652	65.20200	0.00652	65.189	13.24		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.52050		1.52050	1.52540	1.52540		14.16		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	749.63250		0.07496	784.70060	0.07847	749.633	14.06		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	444.63250		0.04446	430.70060	0.04307	444.633	14.06		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	698.68680		0.06987	732.42710	0.07324	698.687	14.16		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	493.68680		0.04937	478.42710	0.04784	493.687	14.16		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	652.59370		0.06526	685.04720	0.06850	652.594	14.31		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	547.59370		0.05476	531.04720	0.05310	547.594	14.31		0.00	0	0.00
Total for Derivatives :												407,017,845.60	65,725	1 772 181.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.73963	99.94188	12.08692				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.87049	108.85858	26.80605				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.93812	100.00011	9.91405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	111.70673	8.87243	111.70673	8.85107		33,958,845,920,000.00	304,000,000	58,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.63261	7.64965	100.63261	7.63039		0.00	0	0.00	
AB011	On 21/11/2023	Spot Bond	100.64155	7.74803	100.64155	7.72851		0.00	0	0.00	
AB012	On 21/11/2022	Spot Bond	8.00000	46.91209	8.00000	46.90193		0.00	0	0.00	
AB013	On 21/11/2018	Spot Bond	101.73855	11.76186	101.73855	11.73517		0.00	0	0.00	
AB06	On 27/03/2015	Spot Bond	105.29362	24.75100	105.29362	24.69418		10,318,774,760.00	98,000	11,835,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	49.94745	105.62267	49.83247		0.00	0	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	100.96284	10.44732	100.96284	10.42094		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	111.66393	15.52513	111.66393	15.48712		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.00003	77.83784	100.00003	77.62341		0.00	0	0.00	
ABCP11	On 31/03/2013	Spot Bond	215.58145	98.25895	215.58145	97.69199		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.28147	134.94825	31.19155		0.00	0	0.00	
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.43160	269.82094	3.41553		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	100.53123	28.36195	100.53123	28.29059		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	100.25380	55.58975	100.25380	55.45478		29,574,871,000,000.00	295,000,000	295,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.78231	100.10451	14.74647		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.12299	100.10764	8.10330		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.28302	100.11256	7.26536		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.25918	100.11573	7.24158			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.94896	113.03853	25.88586			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.44108	102.88112	27.37289			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.81688	106.71879	38.72528		1,600,781,850.00		15,000	24,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	33.17187	101.43096	33.08867			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	28.02459	100.69530	27.95627			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.80111	101.53927	12.76898			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.92567	101.47729	17.88069			0.00	0	3,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.79940	101.61005	10.77227			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	800,000,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.05918	108.48706	69.92246		976,383,540.00		9,000	1,098,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	78.67626	101.57306	78.45509			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	83.69906	100.00000	83.43750			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	98.26144	215.26681	97.69529			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	47.84853	133.33110	47.71005		293,328,420,000.00		2,200,000	1,100,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.12103	122.14204	22.06212			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.27553	113.35700	8.25439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.32810	100.00000	5.31577			0.00	0	1,200,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.91630	123.70523	18.86604			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.99510	102.18114	18.94715			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.11947	99.83242	10.09445			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.04750	99.82309	10.02266			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.53592	99.81405	10.50988			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.85772	106.48741	5.84356			0.00	0	100,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.91557	100.00000	26.85036			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.50739	165.75435	4.49214			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.18630	157.68318	15.13672			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.66131	170.05600	3.64869			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.30290	172.68858	4.28789			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	98.25927	215.54135	97.69241			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	98.25890	215.58717	97.69193			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.32694	71.58015	7.31611			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.32694	71.58015	7.31611			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.41400	84.61000	13.39149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	92.57000	20.89806	92.57000	20.86058			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.85302	100.05362	11.82429			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.66510	95.34000	18.63089			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.05449	100.00000	34.98799			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.40510	94.00000	17.37353			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.31536	94.99000	16.28554			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.70099	89.20000	24.65787			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.44403	90.02000	23.40283			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.58569	101.37010	8.56417			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.96779	101.21709	9.94284			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.22542	89.83000	31.16957			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.78358	136.93312	23.71552			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.53879	102.86000	26.48741			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.96701	96.69000	26.91610			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.91407	96.61000	25.86518			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.49045	96.38000	25.44244			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.46181	99.94804	8.44132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	19.98684	121.81240	19.93524			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	82.21423	104.20000	82.03165			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.52732	101.30453	10.50094			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	23.01286	93.54000	22.97045			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.83353	92.85000	21.79350			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.20556	103.39542	2.20049			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.72193	149.61017	1.71666			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.66912	196.08295	2.65912			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.15626	95.40000	18.12269			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	77.46224	107.27000	77.28630			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	18.00727	94.09000	17.97395			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.36927	100.00000	9.35463			0.00	0	300,000,000.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.36290	100.00000	3.35641			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	13.01872	100.00000	12.99354			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.86046	114.69202	9.83619		5,734,601,000.00	50,000	4,267,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.65245	105.76936	26.59001		4,336,543,760.00	41,000	5,876,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.65342	102.79126	10.62918		4,625,606,700.00	45,000	3,175,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	9.00752	101.48825	8.98745		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	110.44192	15.42759	110.44192	15.39077			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	41.41601	125.04605	41.30248			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.31421	4.00000	122.29155			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.39282	274.59193	3.37675			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.32527	123.88924	5.31069			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.81799	128.40915	2.81006			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	90.90941	99.53952	90.60862			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	84.13569	100.07265	83.94862			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.40913	100.00000	25.34621			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	83.29041	100.53957	83.04509			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.29753	101.66199	97.04350			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	83.29041	100.53957	83.04509			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	92.94152	101.42690	92.71024			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	98.27712	102.82057	98.03682			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.50511	111.03772	22.45117			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	23.03247	100.83941	22.97437			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.26111	100.86237	23.20241			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.50087	101.18756	26.43381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond	100.06785	78.33710	100.06785	78.11999				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	78.32188	100.06721	78.10482				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.80377	100.81643	22.74625				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.88671	54.43317	8.87613				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	59.30727	100.61624	59.15794				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	66.10640	99.86961	65.94289				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.31385	100.00000	21.27341				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.89723	100.00000	17.86327				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.89723	100.00000	17.86327				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	78.52472	100.07583	78.30707				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.45425	100.07969	20.40466				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.18388	100.08857	21.13252				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	20.12896	100.07573	20.08016				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.34875	100.07841	20.29941				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.44545	100.07959	20.39588				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	11.05046	103.08180	11.02511				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	11.05046	103.08180	11.02511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	103.10163	11.10158	103.10163	11.07610			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.38096	100.07361	15.34368			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	11.10158	103.10163	11.07610			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.99932	103.06198	10.97408			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	30.60855	79.64238	30.55946			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.98696	100.07204	26.92154			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.60146	100.07100	55.46668			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.09770	99.94507	15.06115			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.60146	100.07100	55.46668			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.12002	100.07684	8.10034			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.96429	100.07933	7.94498			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.92214	100.08039	7.90294			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.71855	100.07826	7.69984			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.35445	100.06560	55.22027			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.62032	100.07361	8.59943			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	96.74790	101.31884	96.40541			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.39092	110.28658	9.36609			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	55.42853	100.06728	55.29418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On 31/01/2014	Spot Bond	105.71996	54.37894	105.71996	54.25160			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	62.41145	100.99526	62.25378			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.51844	101.18059	8.49713			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.46575	102.01291	8.44441			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.65692	100.00000	10.63671			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	62.98145	101.04786	62.82403			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.68717	100.00000	4.67673			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.87795	100.00000	4.86720			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.94804	72.59933	14.92571			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.28430	127.83552	2.27817			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.37153	127.87043	2.36516			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.52257	100.07569	7.50433			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	40.65728	100.62321	40.55490			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	40.65728	100.62321	40.55490			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	62.98145	101.04786	62.82403			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.97608	100.51806	39.87552			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	38.23419	100.07299	38.14150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	100.07235	38.19330	100.07235	38.10071		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.29606	101.33418	7.27818		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	12.89270	100.41093	12.86136		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.28597	101.33457	7.26811		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	10.77249	103.90444	10.74762		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.82235	103.93140	10.79735		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	27.01035	100.22094	26.94478		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.03587	100.59173	11.00900	19,313,612,160.00	192,000	48,000.00	
ACL144		On 20/12/2016	Spot Bond	99.93469	10.50894	99.93469	10.48350		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.53163	100.07603	7.51336		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	62.11252	100.93686	61.96080		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	55.26274	100.27790	55.12853		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	55.18646	100.06196	55.05270		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.65268	100.07446	10.62686		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	60.87126	100.76536	60.71779		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	26.51377	100.06587	26.44950		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	26.37746	100.06402	26.31351		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	26.64208	100.06760	26.57750		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On 20/03/2017	Spot Bond	100.07424	10.63306	100.07424	10.60728			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.28960	100.07047	10.26466			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	26.53783	100.06619	26.47351			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	26.62604	100.06739	26.56150			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	10.19969	102.65284	10.17675			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.53108	100.06844	19.48375			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.57793	100.06674	26.51351			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.63094	100.09530	39.53485			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.56968	100.18292	19.52219			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	55.26450	100.06691	55.13054			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.84039	108.26890	11.81227			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.40639	100.07386	9.38359			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.22840	103.66222	5.21602			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.61802	100.06728	26.55350			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.44316	100.06735	19.39603			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.33633	100.07626	9.31369			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.81833	100.07891	7.79938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	100.07361	7.31130	100.07361	7.29358			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	78.36440	100.07223	78.14721			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.36933	100.07839	38.27632			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.86427	100.07574	19.81612			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.83354	100.08155	9.80969			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.33633	100.07626	9.31369			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.86903	100.07944	7.84996			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.49545	100.07796	9.47242			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.43623	100.07839	7.41821			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.30609	100.07515	12.27626			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.67944	100.07965	7.66082			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.81156	100.08103	7.79263			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	78.16911	100.06425	77.95247			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	78.18944	100.06489	77.97274			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.38068	100.06989	19.33370			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	14.91574	100.07148	14.87957			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.72120	100.08134	7.70248			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.72120	100.08134	7.70248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	100.08737	10.38040	100.08737	10.35524			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.61994	100.07679	8.59904			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.30086	100.08652	10.27589			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.33069	100.08684	10.30564			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.38040	100.08737	10.35524			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.44442	85.50175	7.42980			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.88547	100.08315	7.86634			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.88547	100.08315	7.86634			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01914	100.00000	0.01909			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01846	100.00000	0.01841			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.66839	100.00000	8.65123			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	105.91963	103.67806	105.62948			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.51278	100.00000	1.50912			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	85.38755	100.00000	85.19349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	3.87014	100.00000	3.86045			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.25666	100.56844	28.18555			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.87959	100.63477	28.80687			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.29466	100.67892	29.22086			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.02705	101.20949	16.98443			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.79966	101.34649	17.75506			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.82782	101.52904	18.78057			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.69769	108.27946	8.67726		2,490,427,580.00		23,000	3,981,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	13.94061	124.59492	13.90356		498,379,680,000.00		4,000,000	2,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.58961	100.00000	32.50891			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	15.99007	115.64616	15.95046		1,272,107,760.00		11,000	8,893,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.38574	100.00000	33.30307			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.29744	100.00000	16.26118			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	5.04788	154.79211	5.03162			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	43.79330	129.92747	43.67236			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	97.35202	101.15622	97.09024			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.68066	99.92565	10.65422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	112.23984	9.31926	112.23984	9.29647			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.15494	101.18527	22.09949			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.21113	101.23711	10.18556			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.68711	100.00000	65.52445			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.86003	100.00000	9.83534			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.98102	114.82122	24.91883		803,748,540.00	7,000	11,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	9.29050	99.81750	9.26753			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	79.49517	100.11329	79.27167			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.09083	103.73691	69.95704			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.02665	99.83571	30.94994			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	38.01101	105.24488	37.92281			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.38178	111.52726	15.34437			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	61.91457	100.88946	61.75829			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.34754	104.32215	17.30293			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	98.36359	99.81811	97.82995			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.25499	102.00706	20.20394			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.24435	101.95171	20.19334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.77355	99.81798	13.73949			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.16861	101.94160	20.11781			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.52062	104.59763	12.48833			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.68155	99.81335	19.63290			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.68155	99.81335	19.63290			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.22558	99.81340	16.18546			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.66129	101.35805	16.61953			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.42129	102.22265	17.37730			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.25499	102.00706	20.20394			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.81654	102.70168	16.77390			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.52456	102.35327	11.49542			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.48727	99.82359	13.45392			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.48867	99.81671	13.45532			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.48867	99.81671	13.45532			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.69089	99.82722	32.61006			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	99.18584	99.86832	98.91740			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.17616	97.82330	19.12960			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.28670	103.70924	12.25527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.53091	99.79214	13.49747			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.73348	100.04409	11.70441			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.80294	99.77076	1.79848			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.41913	92.33087	11.39281			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.81760	99.87024	65.60778			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.34475	99.83486	18.29939			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.86097	99.06007	10.83430			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.73825	99.81958	0.73642			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.64840	100.00000	1.64452			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	0.95693	100.00000	0.92829		1,500,000,000,000.00	15,000,000	15,000,000.00	
BAYA34	On 31/03/2018	Spot Bond	100.00000	0.95693	100.00000	0.92829		20,000,000,000,000.00	200,000,000	100,000,000.00	
BAYA35	On 31/03/2018	Spot Bond	100.00000	0.95693	100.00000	0.92829		10,000,000,000,000.00	100,000,000	50,000,000.00	
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.80144	100.00000	1.80144			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	10.73740	100.00000	10.73740			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.00000	63.99990	100.00000	63.99988			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.06607	104.16088	20.01454			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.98868	103.97505	17.94256			0.00	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	15.31671	106.00425	15.27675			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.97618	99.75847	12.94412			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.30379	99.75846	0.30304			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16682	100.00000	0.16600			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.09797	100.00000	0.09504		10,000,000,000,000.00	100,000,000	50,000,000.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.55149	100.00000	18.50556			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.88395	100.00000	16.84214			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.42219	100.00000	10.39638			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.44748	100.00000	10.42132			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.60093	100.00000	12.56972			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.91849	100.00000	10.89144			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	35.22105	102.32067	35.13202			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.81910	102.37811	21.76393			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.39681	169.54509	2.38870			0.00	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	11.22956	150.32167	11.20137				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.18238	150.48996	5.16935				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.17983	105.72100	11.15379				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.77822	101.02420	42.67012				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	100.24768	101.68745	99.87983				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	59.87180	100.66680	59.72099				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	60.93466	100.64029	60.78120				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	100.30171	104.00756	99.92688				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	62.09018	100.90417	61.93344				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	106.21730	101.68177	105.92465				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.47997	100.33377	7.46180				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	37.99226	100.06919	37.90017				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.95864	100.00000	36.86609				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	80.15300	100.00000	79.98567				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.45718	101.11913	13.42352				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.51064	101.12772	13.47684				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.67099	101.15348	13.63679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.20509	101.23934	14.16953			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.73858	101.32517	14.70165			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.22910	101.56516	16.18835			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.47496	100.00000	6.45893			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.81980	100.93890	10.79278			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.19718	100.99127	11.16920			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.35881	101.01372	11.33043			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.41268	101.02120	11.38416			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.05865	101.11093	12.02849			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.91860	101.23048	12.88626			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.05253	100.00000	4.04249			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.05253	100.00000	4.04249			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.86243	100.10441	9.83852			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.40810	100.11338	10.38285			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.55690	100.11583	10.53130			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.42993	107.76177	11.40320			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.00327	100.12316	10.97659			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.60056	100.13609	10.57484			0.00	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	3.63115	100.00000	3.62235				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000	3.63115	100.00000	3.62235				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280	37.87863	110.26280	37.78685			5,182,351,600.00		47,000	3,075,000.00
BID04	On 23/11/2017	Spot Bond			100.53667	8.32786	100.53667	8.30690				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond			96.69296	74.82574	96.69296	74.67771				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond			100.49749	14.88087	100.49749	14.84345				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond			100.00000	6.90513	100.00000	6.88783				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond			100.60117	7.25579	100.60117	7.23752				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond			100.49926	14.90034	100.49926	14.86286				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			100.52855	15.22149	100.52855	15.18320				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			100.58172	15.80509	100.58172	15.76530				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			100.80214	18.23230	100.80214	18.18633				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			101.17004	14.13075	101.17004	14.09500				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond			100.10916	84.89328	100.10916	84.70233				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond			100.17136	98.53768	100.17136	98.17876				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	100.07370	55.72497	100.07370	55.58988			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	88.51119	100.27042	88.30819			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.87290	100.00000	8.85093			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	37.73041	112.83919	37.63726		2,708,140,560.00		24,000	3,385,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.97017	121.22515	19.91796		848,576,050.00		7,000	11,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.09434	101.55684	15.05644		0.00		0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.35875	100.95576	42.25177		0.00		0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.66819	108.79348	19.62105		2,828,630,480.00		26,000	8,391,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.69217	109.29382	11.66450		0.00		0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.44245	101.38676	11.41344		0.00		0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.45524	110.62195	12.42499		0.00		0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.21032	100.52977	21.15696		0.00		0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.80595	105.82127	14.77125		6,666,740,010.00		63,000	2,561,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.70278	100.81182	10.67578		0.00		0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.69366	105.70562	11.66627		0.00		0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.78216	100.97754	16.73977		0.00		0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.14489	100.26196	10.12026		0.00		0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.10739	123.26011	13.07287		0.00		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	12.75239	119.72199	12.71957				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.34596	123.54995	9.32156				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.17240	100.40002	14.13794				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.99362	107.22537	17.95100				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.27596	100.86678	30.19955				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	48.01354	102.24997	47.89225				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.22264	102.59156	30.14606				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.68219	100.41408	21.62948			200,828,160,000.00	2,000,000	1,000,000.00	
CLN104	On 15/06/2014	Spot Bond	100.18762	41.67620	100.18762	41.57507				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	84.13561	100.07319	83.94854				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	105.38383	100.00000	105.09824				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	105.38383	100.00000	105.09824				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	105.38383	100.00000	105.09824				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	105.38383	100.00000	105.09824				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	84.13561	100.07319	83.94854				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	84.13561	100.07319	83.94854				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	83.27733	100.53672	83.03206				0.00	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		84.15585	100.07373	83.96872				0.00	0	0.00
CLN118	On	20/06/2013		Spot Bond	100.06833		83.95349	100.06833	83.76683				0.00	0	0.00
CLN120	On	20/06/2013		Spot Bond	100.06400		83.79161	100.06400	83.60531				0.00	0	0.00
CLN123	On	23/05/2013		Spot Bond	100.60353		89.70671	100.60353	89.49303				0.00	0	0.00
CLN126	On	20/08/2015		Spot Bond	101.15466		26.17291	101.15466	26.10670				0.00	0	0.00
CLN127	On	01/07/2013		Spot Bond	99.83222		98.54256	99.83222	98.18481				0.00	0	0.00
CLN130	On	20/08/2015		Spot Bond	101.14186		26.04534	101.14186	25.97945				0.00	0	0.00
CLN132	On	20/09/2013		Spot Bond	100.06829		78.33446	100.06829	78.11736				0.00	0	0.00
CLN133	On	20/09/2013		Spot Bond	100.06451		78.24572	100.06451	78.02886				0.00	0	0.00
CLN134	On	20/08/2015		Spot Bond	101.20948		26.71944	101.20948	26.65181				0.00	0	0.00
CLN135	On	22/08/2013		Spot Bond	100.61649		84.77389	100.61649	84.51010				0.00	0	0.00
CLN136	On	22/08/2013		Spot Bond	100.58787		84.68691	100.58787	84.42344				0.00	0	0.00
CLN138	On	31/08/2013		Spot Bond	100.59448		83.51155	100.59448	83.26547				0.00	0	0.00
CLN140	On	20/06/2013		Spot Bond	100.07482		84.19632	100.07482	84.00910				0.00	0	0.00
CLN141	On	20/06/2013		Spot Bond	100.07103		84.05467	100.07103	83.86778				0.00	0	0.00
CLN143	On	20/09/2013		Spot Bond	100.07206		78.42320	100.07206	78.20585				0.00	0	0.00
CLN145	On	20/09/2013		Spot Bond	106.64650		70.71862	106.64650	70.58242				0.00	0	0.00
CLN147	On	19/04/2013		Spot Bond	103.71200		106.95415	103.71200	106.66889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	104.51633	69.86181	104.51633	69.72905			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	85.89507	100.85780	85.62558			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	56.68801	100.09542	56.55057			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.21605	100.79729	56.07889			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.21605	100.79729	56.07889			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.58346	101.28023	97.32893			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.74455	100.83563	29.66951			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.66285	100.00000	20.61280			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.49514	100.00000	20.44548			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.52017	100.07575	15.48254			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.24286	100.00000	47.12456			0.00	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	99.18444	100.04314	98.91553			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	99.18290	100.23356	98.91349			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	99.18410	100.08420	98.91509			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	99.18431	100.05746	98.91537			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.14445	100.00000	46.03019			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	15.00929	100.06980	14.97290			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	14.54032	100.15069	14.50504			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.39202	99.78582	12.36434			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.54032	100.15069	14.50504			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.54184	101.41261	12.51039			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.32552	100.22617	43.22035			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.36427	100.17009	44.25664			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.84726	108.36668	7.82851			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.56053	99.52839	15.52173			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.03277	108.34841	3.02532			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.95985	102.60151	13.92846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	100.25498	44.56215	100.25498	44.45395				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.54032	100.15069	14.50504				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.54032	100.15069	14.50504				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.45282	107.96614	3.44446				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.25186	107.75628	8.23192				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.00751	100.11142	13.97354				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.61316	100.08593	84.42500				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.13757	100.10498	56.99902				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.81238	101.25895	30.73522				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.89156	101.27689	30.81418				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.24513	105.79026	16.20728				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.23994	101.32709	30.15470				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	31.01602	101.30689	30.93832				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.84323	101.18509	11.81359				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.84128	101.19643	11.81164				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.26139	105.99233	16.22345				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.26139	105.99233	16.22345				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	41.52995	107.65143	41.42250			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	41.74140	110.88445	41.63053			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.69856	104.90153	14.66455			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.92736	100.07790	10.90087			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.77113	100.08711	11.74260			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.80112	100.16277	84.60988			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.81744	100.16385	84.62615			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.52287	101.18605	30.44648			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.52287	101.18605	30.44648			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	44.70470	100.17539	44.59623			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	97.90632	101.40617	97.65064			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.90632	101.40617	97.65064			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.26816	100.16285	15.23112			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.84285	100.71861	10.81552			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.04018	100.07925	11.01341			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.20972	100.51081	28.13876			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.11524	100.54638	11.08728			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.43007	103.07581	10.40614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	103.07581	10.43007	103.07581	10.40614				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	28.13878	100.51075	28.06800				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	28.15531	100.51227	28.08449				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.72956	99.62826	15.69030				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.42151	100.86363	15.38260				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.85852	100.17567	26.79335				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.13435	100.84631	15.09616				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	26.20799	99.94994	26.14452				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	26.20799	99.94994	26.14452				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	26.20799	99.94994	26.14452				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	26.20799	99.94994	26.14452				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	26.20799	99.94994	26.14452				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	26.35144	99.94850	26.28763				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.25833	99.94597	10.23349				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.25833	99.94597	10.23349				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.25833	99.94597	10.23349				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.25833	99.94597	10.23349				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	99.94597	10.25833	99.94597	10.23349			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.30690	99.94556	10.28194			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.23537	110.57517	9.21330			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.43316	100.09271	39.33756			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	40.52025	100.59304	40.41825			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	98.65061	99.85267	98.38510			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	55.75831	100.09928	55.62311			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	55.75831	100.09928	55.62311			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.29553	101.01926	10.26951			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.87788	100.09028	10.85150			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.65692	100.79299	14.61996			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.36891	100.10632	12.33891			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.18709	100.07520	9.16482			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.13736	100.07467	9.11521			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.18753	100.07203	9.16526			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.43128	100.58176	9.40754			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.92874	100.62464	10.90121			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.90123	100.62450	10.87378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.07182	9.16764	100.07182	9.14541			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.14972	100.10367	22.09601			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.49734	100.32695	9.47427			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.33922	100.05044	19.29235			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.04465	99.94992	18.99854			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.55638	100.07255	19.50897			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.08204	100.08473	10.05760			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.08204	100.08473	10.05760			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.08204	100.08473	10.05760			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.08204	100.08473	10.05760			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.01569	100.79550	9.99043			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.64807	100.46527	9.62434			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.20423	99.93367	10.17952			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.20423	99.93367	10.17952			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.10583	99.93449	10.08136			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.51145	99.84728	10.48545			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.10583	99.93449	10.08136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	99.84633	10.58608	99.84633	10.55990			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.46456	100.08705	1.46101			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.51145	99.84728	10.48545			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.53751	99.84728	10.51145			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.58608	99.84633	10.55990			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.44828	100.00000	5.43509			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.54878	100.00000	5.53533			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.46463	100.08579	1.46108			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01802	100.00000	0.01797				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.65815	9.54000	102.61290				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.77874	10.07000	101.76049				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.55610	100.00000	2.53034				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01468	100.00000	0.01465				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01758	100.00000	0.01752				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.43860	100.00000	2.42568				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.98895	100.00000	0.98436				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.33450	8.81000	101.24354				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.00000	8.58993	100.00000	100.00000				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.68768	100.00000	21.63916				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.68768	100.00000	21.63916				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73647	35.42491	0.73581				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	98.72822	156.72722	98.31144				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	154.50499	156.52494	153.84185				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	94.38500	100.90305	94.14650				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	94.38500	100.90305	94.14650				0.00	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	5.70937	164.96027	5.68751			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	99.53424	98.96405	99.28715			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	99.55342	98.95402	99.30631			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.70260	100.00000	13.66940			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	103.18095	102.57148	102.90859			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.83586	127.81539	9.80919			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			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	22.06238	80.28000	22.02678			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.11538	80.11138	22.07976			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.62087	101.51920	12.58919			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.62087	101.51920	12.58919			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.93603	100.07895	12.90467			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.52513	100.07296	10.49961			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.43622	100.07419	9.41334			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.70558	101.51807	97.35658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.53522	100.07839	9.51210				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.55235	101.17107	10.52595				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	15.04014	112.14249	15.00379				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	101.41858	102.77374	101.15525				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.30471	104.83082	12.27625				0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.33846	123.34967	13.30330				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.30958	109.68398	21.25844				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.40425	116.79754	9.38078				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.97960	100.46415	27.91004				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.80670	100.49279	10.77952				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.90023	100.39083	27.83241				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.57028	100.94063	21.51581				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	98.36324	101.22658	98.09563			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	16.16570	100.00000	16.12567			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	98.83866	6.86000	98.80142			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	94.34423	100.00000	94.10718			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	47.56489	102.15380	47.44483			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	26.59790	102.26580	26.53069			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	67.98866	102.03232	67.81725			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	73.20902	105.76710	73.06145			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.17904	127.91650	19.12700		25,071,634,000,000.00	196,000,000	112,300,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	9.34277	116.63462	9.31908		5,847,943,212,180.00	50,139,000	95,067,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	9.02014	119.62218	8.99681		11,582,297,956,320.00	96,824,000	218,527,500.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.92104	146.45461	10.88794		1,155,526,872.90	7,890	23,141,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	16.19672	104.01633	16.15519			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.88214	100.57434	34.79720			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	14.21048	100.62205	14.17587			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.78708	100.65378	5.77298			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.35554	100.68546	2.34980			0.00	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	13.46346	128.03785	13.42690				5,121,514,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.74340	1.64500	118.72895				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.50458	104.49020	2.49857				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.57440	117.22671	10.54748				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.54205	117.96601	9.51803				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	13.08690	108.44717	13.05562				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.70541	100.61804	20.65327				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	60.86615	100.74391	60.71272				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.14737	100.00000	34.06464				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.89599	100.00000	55.75602				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	95.39735	100.00000	95.15523				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	90.76436	100.00000	90.54512				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.80338	124.62183	31.71596				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.83742	105.65441	27.77227				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.66221	106.40064	20.60930				0.00	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	11.30057	101.27791	11.27227			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.49014	100.72291	29.41581			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	41.04242	100.66122	40.93903			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.49228	100.64003	7.47341			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	41.60719	100.73714	41.50231			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.30921	100.71039	8.28827			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	85.86976	100.58516	85.59840			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	40.65395	100.60896	40.55160			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.90228	100.62801	20.84964			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	85.87778	100.58802	85.60640			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.89254	100.58833	6.87519			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.21974	100.61654	7.20156			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.20382	107.62781	19.15869			0.00	0	6,150,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.88202	115.04070	12.84990		5,176,831,500.00		45,000	166,772,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.53445	123.79417	9.50910		1,237,941,700,000.00		10,000,000	43,000,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	7.61950	101.89369	7.60228		20,990,100,140.00		206,000	16,449,000.00
ES33	On 15/09/2033	Spot Bond	8.83500	87.72500	8.83500	87.70440		556,472,475,000.00		62,985,000	648,879,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.74616	100.52379	20.69397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	101.23849	65.31496	101.23849	65.15142				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.71839	100.00000	11.68905				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.40355	100.00000	11.37499				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	86.59656	100.72700	86.32084				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	86.66363	100.75346	86.38764				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	86.87822	100.83807	86.60134				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	86.99891	100.88562	86.72154				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.82037	106.83968	34.73947			145,088,285,440.00	1,358,000	15,008,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	11.15961	102.29365	11.13432				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.44985	100.22508	11.42205				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.27070	100.22502	8.25063				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.86677	101.16350	11.83708				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.28993	101.09860	8.26965				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.39240	109.77327	14.35784				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.00917	98.22086	8.98769				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	62.42809	100.00000	62.28363				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	215.70757	98.25795	215.70757	97.69068	0.00	0	0.00			
FRBI07	On 07/07/2013	Spot Bond	105.50847	80.46914	105.50847	80.28949	0.00	0	0.00			
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.87234	127.58470	2.86429	0.00	0	0.00			
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.40054	273.62971	3.38447	0.00	0	0.00			
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.71757	149.98730	1.71230	0.00	0	0.00			
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.63756	199.45863	2.62756	0.00	0	0.00			
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.14581	121.07209	20.09406	0.00	0	0.00			
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.61431	100.00000	25.55793	0.00	0	0.00			
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.61431	100.00000	25.55793	0.00	0	0.00			
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.87961	52.69690	3.87512	0.00	0	0.00			
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.60896	33.20196	3.60613	0.00	0	0.00			
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.88511	31.98407	3.88215	0.00	0	0.00			
FRC01U	On 30/09/2013	Spot Bond	100.00000	65.30739	100.00000	64.97702	0.00	0	0.00			
FRC04	On 03/06/2014	Spot Bond	100.55103	47.18935	100.55103	47.08387	0.00	0	0.00			
FRC08	On 29/04/2013	Spot Bond	101.09338	95.13381	101.09338	94.89239	0.00	0	0.00			
FRC101	On 24/02/2017	Spot Bond	100.83125	14.98162	100.83125	14.94383	0.00	0	0.00			
FRC103	On 20/03/2014	Spot Bond	100.12935	58.26863	100.12935	58.12731	0.00	0	0.00			
FRC104	On 20/03/2014	Spot Bond	100.07866	55.94724	100.07866	55.81161	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	100.80714	14.65412	100.80714	14.61716			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.65412	100.80714	14.61716			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.93347	100.52930	9.90929			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.45961	100.79281	14.42315			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.87796	100.08975	10.85158			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	88.82985	100.50743	88.61993			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.95764	100.15766	14.92135			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.58539	100.07580	9.56215			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.40074	100.08460	10.37553			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.90256	100.10209	39.80580			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.79118	98.00000	9.76641			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.49621	100.00000	9.47171			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.81206	100.15523	14.77613			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.38040	100.08737	10.35524			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.26917	100.10732	12.23942			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.11394	100.11620	13.08213			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.95286	100.08283	9.92873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	102.36455	10.77954	102.36455	10.75288			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.29638	100.12857	14.26171			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.23126	100.08579	10.20646			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.02524	100.00000	8.00454			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.73243	100.10168	11.70398			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.63066	100.12161	13.59760			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.79798	100.09179	10.77180			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.39445	100.09811	11.36682			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.04437	100.11547	13.01274			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.23935	100.10701	12.20967			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.53130	100.12057	13.49849			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.24670	100.12805	14.21215			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.01455	100.11516	12.98299			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.66672	100.11151	12.63600			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.54357	100.09968	11.51557			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.36463	100.09779	11.33708			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.78965	100.12327	13.75620			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.64060	100.12172	13.60752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.11745	13.23319	100.11745	13.20109			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.80952	100.12348	13.77604			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.99087	100.10439	11.96179			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.83774	100.09221	10.81146			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.40594	100.07700	9.38314			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.37586	100.12940	14.34100			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.26204	100.09221	39.16685			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.23777	100.10419	22.18385			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.73483	100.72629	13.70021			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	21.82467	100.09926	21.77175			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.20144	100.08547	10.17670			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.17881	98.00000	2.17330			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.54253	100.08652	9.51939			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.75031	100.07817	8.72911			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.02108	100.08103	8.99922			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.67788	100.10890	11.64957			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	64.48800	100.20368	64.28184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	100.21459	38.25883	100.21459	38.16597				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	65.71865	100.20368	65.50855				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.17176	100.19795	38.07912				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.46498	100.07944	1.46143				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.60009	100.38297	0.59864				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	63.28991	100.00000	62.93782				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	63.28991	100.00000	62.93782				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.39999	100.00000	1.39722				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.46939	100.00000	1.46583				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	47.63420	100.57737	47.52769				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	44.13882	101.33365	44.02821				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.70040	100.08266	20.65023				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.12403	100.08218	16.08494				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.79747	101.28616	63.63767				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.21643	98.45245	10.19202				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	97.03054	101.29693	96.68589				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.96154	100.06887	37.86951				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	101.11641	10.67932	101.11641	10.65260			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.89314	115.36587	5.87832			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.37795	100.08387	13.34551			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.46440	100.08483	13.43176			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.51469	115.54905	4.50333			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.45820	113.64754	32.39077			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.14219	115.36587	4.13178			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.01029	117.71276	5.99494			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.66630	118.00209	10.64355			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.79930	101.27177	11.76974			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.83074	100.00000	17.78755			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.50904	100.20020	17.46654			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.94735	100.17418	15.90866			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.21432	4.73000	109.19195			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.14139	100.17741	16.10223			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.38775	100.07144	10.36257			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.46709	100.08326	11.43929			0.00	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	30.02543	100.11237	29.95262			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.91896	100.09907	12.88764			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.54622	100.09502	12.51580			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.20216	100.08049	11.17501			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.17112	100.16123	15.13432			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.19235	100.08038	11.16521			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.49630	97.80179	29.42625			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.66599	100.16949	15.62798			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.06348	100.83728	15.02548			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	90.07534	99.94942	89.77820			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	91.22278	101.49845	90.91774		913,486,050,000.00	9,000,000	4,500,000.00	
FRE2B1	On 02/08/2013	Spot Bond	99.46188	90.16460	99.46188	89.86845			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	91.05402	103.49133	90.74431			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	90.44468	97.69123	90.15227			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	90.14022	100.87998	89.84043			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	90.43379	101.02852	90.13263			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	90.79434	101.21079	90.49151			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	91.02068	101.32512	90.71677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	144.28965	18.81076	144.28965	18.75388			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	82.50400	100.90946	82.26099			0.00	0	5,000,000.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	43.22990	103.60434	43.11940		134,685,642,000.00		1,300,000	650,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.49431	101.69223	22.43777			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.62421	103.43851	16.58178			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.25017	102.25429	10.22428			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.43952	101.76484	8.41805			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	15.20011	100.00000	15.17127			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.50059	261.70847	3.48453			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.40247	273.38978	3.38640			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.54469	256.75899	3.52864			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.60074	123.65104	2.59383			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.89910	101.04016	7.87937			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.88241	123.78317	2.87452			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.24277	101.29456	14.20709			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	12.17467	101.45459	12.14414			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	90.58576	101.10626	90.28389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	100.92257	7.76960	100.92257	7.74999			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.28045	100.00005	55.14652			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.47008	98.38735	2.46443			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.44849	101.21006	99.17500			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	88.36175	100.42877	88.15259			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.85141	100.00000	0.84927			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.99926	104.97509	11.96890			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	86.40651	100.28475	86.20694			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.63614	100.19981	85.44030			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.45424	100.80772	7.43543			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.92169	101.07593	15.88275			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.29275	100.44759	8.27258			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.99691	100.17395	37.90471			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.40775	100.76967	14.37261			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	42.81025	100.98200	42.70331			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	88.17130	100.85889	87.88384			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.59490	102.64440	14.55791			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.51542	100.85054	62.35943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	108.09035	3.03167	108.09035	3.02426			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	11.02882	101.11747	11.00093			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.81620	100.16642	55.68078			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.51282	107.16699	35.43010		9,646,529,437,860.00	90,014,000	80,016,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.16565	108.33117	25.10651		6,716,532,540.00	62,000	1,379,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	12.42651	107.16932	12.39757		0.00	0	7,000,000.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	9.92696	109.08100	9.90351		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	14.43157	117.62764	14.39494		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	11.66049	108.91524	11.63252		6,752,744,880.00	62,000	1,461,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	11.95063	118.59653	11.92010		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	9.44819	109.40010	9.42543		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	12.80259	86.57971	12.77731		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	16.28516	100.55204	16.24551		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	17.45274	101.32185	17.40902		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	22.99441	101.40666	22.93675		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	107.64302	15.92702	107.64302	15.88938		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT22	On 30/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99803	100.00000	99.99796			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959		8,000,000,000,000.00	80,000,000	40,000,000.00	
GRD185	On 02/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99898	100.00000	99.99891			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99864	100.00000	99.99857			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99762	100.00000	99.99755			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99721	100.00000	99.99714			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.57720	101.20169	8.55573			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.65718	101.57032	10.63042			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.71590	100.58455	8.69421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.88582	100.59878	8.86370				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.21421	100.62628	9.19126				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.41977	100.00000	2.41353				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.62166	100.66039	9.59770				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.18723	100.70773	10.16184				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	27.47398	100.25900	27.40728				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.66407	101.08226	12.63204				0.00	0	300,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.09003	101.25499	17.04723				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	12.11315	100.11004	12.08377				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.83477	101.64234	29.75980				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.27822	100.23736	8.25813				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.38009	99.99999	12.35010				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.17240	101.18024	22.11691				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.02333	100.20054	9.00143				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				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	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	96.92294	101.50868	96.66959			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	96.92294	101.50868	96.66959			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00081	100.00000	50.00080			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	84.21726	100.00000	84.04144			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	94.39472	101.18125	94.06905			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.42157	101.21718	22.36545			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.75163	107.10005	22.69174			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	97.05971	101.59173	96.80581			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	94.46851	101.22625	94.14245			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.75909	101.28016	22.70209			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.53867	117.06290	20.48018			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	97.23659	101.69896	96.98198			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	94.60132	101.30724	94.27455			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.19270	101.36111	23.13457			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.47262	114.94363	21.41244			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	97.86326	102.07916	97.60610			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	94.77837	101.41519	94.45067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.72216	101.46001	23.66265			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	98.23620	102.24978	97.97766			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	99.14882	102.77072	98.88664			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.45245	120.49879	9.42786		8,916,910,460.00		74,000	31,933,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.35831	278.97229	3.34223			0.00	0	78,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.35450	279.46415	3.33842			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.64725	109.78196	9.62396		2,415,203,120.00		22,000	29,763,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.62359	110.08516	9.60030			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.09000	114.00745	1.09000	113.99531		638,740,000.00		586,000	549,811,000.00
I2038	On 31/01/2038	Spot Bond	1.86500	111.50718	1.86500	111.49294		385,696,920,000.00		206,808,000	415,889,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	116.83417	2.02000	116.81876		11,873,560,000.00		5,878,000	524,160,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	27.01839	94.50000	26.96919			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.77630	111.10415	25.71448			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	27.00598	101.98179	26.93940			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.21011	100.56090	22.26677			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	82.50736	99.93156	99.44789			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	56.55879	100.23834	56.42148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On 15/03/2014	Spot Bond	100.38793	55.92949	100.38793	55.79353			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.19604	104.99431	49.08335			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.66546	110.23108	15.62814			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	10.02271	114.54738	9.99807			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	49.32698	103.99743	49.21363			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.11954	101.06758	43.01175			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	40.41067	100.58995	40.30895			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	33.08572	111.22906	33.00248			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	13.30177	108.02289	13.27007			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.16360	100.81617	29.09004			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.00662	100.86946	10.97885			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.90624	123.12082	3.89590			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.52490	127.68743	2.51802			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.76809	99.85267	21.71426			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.10833	99.84531	9.08581			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	9.14906	108.72274	9.12727			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.40870	100.33316	19.36155			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.99202	100.11008	8.97022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.65809	15.62389	100.65809	15.58453				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.51529	102.66026	10.49138				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.93696	99.50921	8.91704			2,885,767,090.00	29,000	34,000.00	
IBL48	On 19/03/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824				0.00	0	8,500,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	97.75185	100.00000	97.51226				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00161	100.00000	0.00160				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.75333	100.89947	24.69784				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.75333	100.89947	24.69784				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.56871	101.97863	9.54695				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.38693	100.89947	9.36588				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.15078	4.00000	100.14001				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.88970	100.90751	14.85252				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.69226	100.84756	14.65560				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.92491	99.83295	14.88800				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	22.87005	114.58662	22.81320				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.58722	99.86601	31.50909				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.58722	99.86601	31.50909				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	100.72296	10.54906	100.72296	10.52247			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.54488	100.00000	7.52661			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	92.78774	101.81841	92.47017			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	88.74169	101.39919	88.44913			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	86.75992	101.19088	86.48083			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.58927	103.56174	26.52904			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	83.12766	100.41740	82.87336			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	59.73917	100.58388	59.58879			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	56.20313	100.00000	56.06548			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	95.93816	101.41671	95.70412			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.53843	101.24311	18.49149			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100.00000	1.38441	100.00000	1.33382			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND333	On 09/05/2013	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
IND334	On 20/08/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.81810	90.28587	100.81810	89.98475			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	89.62264	100.00000	89.34169			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.70293	100.70818	90.48460			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.62972	101.98370	19.58025			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.45744	106.31357	19.40655			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.68227	104.39662	18.63419			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.39094	99.99991	8.37060			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.72656	100.36848	29.65431			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.96601	100.00021	10.93945			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.14120	6.50000	103.12307			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	101.37046	101.36114	101.09431			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.68035	101.10456	98.41861			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.31938	100.08473	11.29194			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.16599	101.44140	30.09033			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.97225	100.25042	85.77511			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	87.96503	100.38408	87.75835			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	82.86954	100.38408	82.61688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	22.49668	100.00000	22.44035			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.39788	100.00000	14.36182			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	85.16416	100.27920	84.97060			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.64253	100.08647	81.46016			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	98.52399	100.00000	98.16176			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	98.20628	100.00000	97.76785			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	95.59415	100.00000	95.35091			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	56.23623	100.00000	56.09381			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	56.23623	100.00000	56.09381			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	56.69405	100.00000	56.53808			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	57.24334	100.00000	57.07099			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	81.40244	100.00000	81.15502			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	54.92354	100.00000	54.78600			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	79.53890	100.00000	79.31034			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	53.87543	100.00000	53.74491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	100.00000	13.88536	100.00000	13.85172				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	78.46341	100.00000	78.24485				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	83.66280	100.00000	83.47648				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	78.24485	100.00000	78.02750				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	94.40308	100.90615	94.16453				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.03927	100.92542	61.88263				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.03927	100.92542	61.88263				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.67151	101.29332	64.50951				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.07853	100.00000	60.93056				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.91385	102.06095	31.83337				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.29167	101.68471	26.22484				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	58.07005	100.42003	57.92884				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.49459	101.24581	22.43826				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.86643	101.27443	13.83170				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.42234	101.29354	10.39623				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	15.02400	107.00679	14.98866				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	52.14769	105.51634	52.02577				1,899,294,120.00	18,000	24,000.00

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	19.41136	100.55058	16.88811				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	10.50466	111.16948	15.35710				6,225,490,880.00	56,000	12,565,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.52651	100.64446	29.45214				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.53643	100.00026	20.48669				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.66085	106.83400	25.60058				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.03286	100.08056	10.00854				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.31429	100.38986	8.29407				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.73807	117.02647	2.73111				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.10291	129.51692	2.09698				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	82.79717	100.38643	82.54776				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.56887	99.81973	7.55016				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	9.06359	101.53934	9.04083				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.96232	101.19270	8.93989				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.26592	100.25130	8.24585				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.60195	99.94061	7.58355				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	63.89235	100.95973	63.73277				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.50324	92.45654	2.49780				434,545,738,000.00	4,700,000	2,350,000.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.43049	95.34778	2.42507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	100.00000	0.00290	100.00000	100.00000	0.00290			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	59.15927	100.52241	100.52241	59.01045			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	109.81616	103.46133	103.46133	109.50837			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.00000	56.20313	100.00000	100.00000	56.06548			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	99.18575	99.88087	99.88087	98.91726			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.19277	114.89453	114.89453	18.14720			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.96666	101.30356	101.30356	10.93888			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.08059	129.51692	129.51692	2.07473			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	76.35983	100.00000	100.00000	76.20042			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	71.15010	100.00000	100.00000	71.01167			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	50.00000	100.00000	100.00000	99.72678			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	98.11828	100.00000	100.00000	97.85523			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	96.30607	100.00000	100.00000	96.05263			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	94.55959	100.00000	100.00000	94.31525			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	92.87532	100.00000	100.00000	92.63959			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000	91.02244			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	89.68059	100.00000	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
IVA320	On 13/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	97.12947	99.74330	96.78221			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.08994	100.81205	8.06953			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	42.63001	101.01716	42.52349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	101.02507	21.98292	101.02507	21.92798			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.94305	100.00000	9.91843			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	34.94992	100.00000	34.77704			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	90.28587	100.81807	89.98475			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	92.00840	100.65963	91.78155			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	90.60403	100.00000	90.30100			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	93.59770	100.00000	93.37107			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	56.88566	100.00000	56.74321			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	59.11846	100.00000	58.97206			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.96039	100.00000	55.82333			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.90905	101.04078	16.86679			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.40133	100.00000	9.37779			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.51708	100.00000	30.44151			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.37779	100.00000	9.35431			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	96.61495	100.00000	96.37281			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.30315	100.00000	96.06178			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.57679	102.42188	2.57101			0.00	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	10.97013	101.21431	10.94237				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	14.01162	153.49881	13.96761				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.09527	101.46222	62.93699				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	26.06211	100.47188	25.99870				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.63659	103.08494	10.61220			10,102,324,120.00	98,000	4,447,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.61549	101.72477	1.61184				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.42580	100.30391	18.38104				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.26037	100.60223	23.20836				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.71243	100.33330	14.67668				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	89.98464	100.80210	89.68557				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.82257	101.14527	64.66040				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	96.11218	98.43044	95.86371				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	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	77.65957	100.00000	77.49469			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	98.44776	101.29323	98.18823			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.20823	101.31233	44.09748			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	88.56841	100.54173	88.35904			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	39.55081	100.58073	39.45125			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.60931	101.30733	31.04756			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.04036	101.17095	21.98521			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.18321	99.84625	16.14273			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.09230	99.84060	8.07206			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	53.92920	100.25866	53.79825			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.00000	51.20000	100.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.00000	8.58993	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	62.79670	101.08567	62.63968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.20520	100.00000	63.04868				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	60.13212	100.00000	59.98154				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.98091	100.00000	44.86953				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.31342	100.00000	34.23029				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.49947	100.00000	29.42560				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.27895	100.00000	21.22740				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.62237	109.95029	12.59201				1,649,254,350.00	15,000	18,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.55700	100.21678	27.49012				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.11412	100.18427	55.97795				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	27.11217	100.20050	27.04637				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.04918	101.34831	32.97482				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.08012	101.35889	33.00570				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.61503	101.41174	11.58888				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.72030	103.44664	8.70024				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.36101	103.61067	8.34175				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.32105	101.86568	13.29095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.53897	104.35890	11.51223			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.62847	104.67108	11.60146			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.23331	106.18586	32.15798			0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.45202	100.06286	14.41699			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.05755	100.06556	7.04044			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.71569	110.15502	9.69003			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.28271	107.16233	19.23780		1,071,623,300.00		10,000	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.46632	100.44922	20.41655			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.73234	104.78971	13.70059			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.75858	100.42970	87.55374			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.36317	104.79935	13.33226		3,248,779,850.00		31,000	6,281,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	40.04222	110.61908	39.94494		8,960,145,480.00		81,000	649,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.26477	110.59153	22.21069			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.40366	115.34633	12.37249		3,806,428,890.00		33,000	2,784,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	67.57526	102.81634	67.42142			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	96.86357	98.48888	96.61106			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On 14/08/2020	Spot Bond	100.00000	6.48956	100.00000	6.47330	0.00	0	0.00			
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17193	100.00000	0.17150	0.00	0	0.00			
N4A205	On 14/08/2020	Spot Bond	100.00000	6.79462	100.00000	6.77760	0.00	0	0.00			
N4A208	On 14/08/2020	Spot Bond	100.00000	6.87782	100.00000	6.86060	0.00	0	0.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	6.32052	100.89771	6.30456	0.00	0	0.00			
N4A302	On 14/08/2020	Spot Bond	100.61875	6.40462	100.61875	6.38850	0.00	0	0.00			
N4A305	On 14/08/2020	Spot Bond	100.62967	6.52084	100.62967	6.50443	0.00	0	0.00			
N4A308	On 14/08/2020	Spot Bond	100.63509	6.57563	100.63509	6.55907	0.00	0	0.00			
N4A311	On 14/08/2020	Spot Bond	100.64159	6.64139	100.64159	6.62466	0.00	0	0.00			
N4A402	On 14/08/2020	Spot Bond	100.65787	6.80572	100.65787	6.78857	0.00	0	0.00			
N4A405	On 14/08/2020	Spot Bond	100.66881	6.91523	100.66881	6.89781	0.00	0	0.00			
N4A408	On 14/08/2020	Spot Bond	100.68074	7.03569	100.68074	7.01797	0.00	0	0.00			
N4A411	On 14/08/2020	Spot Bond	100.69157	7.14518	100.69157	7.12717	0.00	0	0.00			
N4A502	On 14/08/2020	Spot Bond	100.69687	7.19992	100.69687	7.18178	0.00	0	0.00			
N4B508	On 14/08/2020	Spot Bond	100.76218	7.85630	100.76218	7.83650	0.00	0	0.00			
N4C508	On 14/08/2020	Spot Bond	100.83813	8.62114	100.83813	8.59939	0.00	0	0.00			
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17193	100.00000	0.17150	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17193	100.00000	0.17150				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.75850	103.67668	10.73371				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.93792	101.36748	42.83029			67,308,006,720,000.00	664,000,000	166,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.54866	100.92433	29.47489				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.95494	100.76441	27.88445				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.40405	100.97362	10.37777				0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.92496	100.60434	19.87479				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.07605	100.47967	9.05322				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.65883	112.76469	19.61112			9,246,704,580.00	82,000	8,242,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.21935	100.61353	20.17010				0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.93468	122.79495	9.90887			5,648,567,700.00	46,000	4,171,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.67592	32.99078	3.67305				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	97.33009	101.43082	97.07587				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.38320	108.29303	28.31580				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.51803	101.23516	22.46166				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.62319	101.30698	8.60158				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.12375	104.56520	48.01388				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	54.74192	100.00004	54.60930			4,000,001,600,000.00	40,000,000	173,812,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.33805	109.74955	109.74955	15.30163			8,999,463,100.00	82,000	5,449,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.59322	100.00006	100.00006	14.55787			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	117.54904	119.17407	119.17407	117.16123			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.39253	100.00000	100.00000	37.32159			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.23064	100.00000	100.00000	47.14103			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.65877	100.00000	100.00000	35.59112			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.81222	100.00000	100.00000	33.74807			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.56855	100.55018	100.55018	28.49666			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	53.38652	99.94761	99.94761	53.38651			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	53.35137	99.94811	99.94811	53.35136			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	53.35137	99.94811	99.94811	53.35136			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	53.35137	99.94811	99.94811	53.35136			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.82851	99.86407	99.86407	22.77205			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.71609	101.50309	101.50309	23.40012			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.99389	101.36582	101.36582	22.93625			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.62104	100.40506	100.40506	20.57090			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.67089	80.20911	80.20911	20.63757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.43390	100.38119	15.39637			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.91510	101.10639	16.87280			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.57625	101.21257	17.53225			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.81536	101.03995	16.77333			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.68026	101.41775	14.64345			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.68037	76.11506	16.65452			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	82.85818	100.41337	82.61148			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	55.77151	100.10537	55.63628			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	55.72192	100.10374	55.58681			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.73820	99.82783	21.68446			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.93227	100.74066	9.90723			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.96340	100.07228	8.94167			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.22680	100.06803	19.18019			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.82841	101.43571	9.80376			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.00000	10.73740	100.00000	10.73740			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.02834	110.75661	19.98044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	105.36061	69.57374	105.36061	69.44082				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	53.07898	106.42411	52.95402				3,937,692,070.00	37,000	3,569,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.90510	101.17472	7.88532				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.93152	119.90407	17.88505				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.33206	108.97397	10.30412				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.97603	100.47393	21.92257				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.18684	156.96491	6.16669				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.60975	115.40836	9.58559				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	82.95534	97.39714	82.77211				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.12113	100.19307	55.98494				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.09270	114.59979	10.06418				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.39297	100.55569	12.36179				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.95866	100.53494	39.85812				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	89.29032	100.49411	89.07731				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.11543	100.52625	20.06483				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.08483	116.99821	10.05579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.19674	100.56446	40.09557			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	89.44298	100.52540	89.22956			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.28923	100.54276	20.23818			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.48982	114.44931	10.46020			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.48478	100.59918	40.38286			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	89.65129	100.56709	89.43730			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.61964	100.57314	20.56774			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	89.68098	100.57316	89.46690			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	89.85292	100.58790	89.63840			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	90.06255	100.65124	89.84742			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	90.33809	100.70756	90.12220			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.17400	100.72887	9.15088			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.80338	100.67612	13.76861			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	75.20165	134.34526	74.98272			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	49.55746	108.59837	49.43885			0.00	0	32,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.76194	125.30314	13.72520			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.85285	134.80590	13.81347			0.00	0	4,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	171.14853	5.53237	171.14853	5.51318			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.66797	135.14144	12.63209			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	97.52999	101.23304	97.27505			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.73561	101.21485	43.62613			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.60392	101.18197	43.49480			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.75779	101.47481	12.72542			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	29.66290	100.95122	29.58799			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	91.92334	100.91565	91.61442			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.85029	101.05067	21.79568			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.67890	100.00000	16.63759			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.73313	100.00000	16.69170			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.76567	100.00000	16.72416			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.54662	100.00000	17.50317			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.41434	100.00000	18.36874			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.83763	100.00000	23.77859			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.66446	108.19161	21.61304		22,503,854,880.00	208,000	10,109,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.32626	100.00000	6.31042			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.19643	104.37000	17.16279			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.38993	100.00000	23.33201			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	85.19961	100.19068	85.00698			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	75.57857	100.00000	75.43095			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
PPC01	On 28/03/2016	Spot Bond	100.00000	8.58993	100.00000	6.87195			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.19018	100.10564	38.09758			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.78558	100.09773	33.70366			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.50518	100.09376	84.31514			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.62775	100.09863	84.43741			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	79.36450	100.10500	79.14139			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.30712	100.10840	38.21422			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.78426	100.10173	33.70235			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.83201	100.10673	84.64120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On 15/09/2013	Spot Bond	100.10663	79.39012	100.10663	79.16692				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.56847	100.11457	38.47494				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	33.78269	100.10653	33.70077				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	85.19966	100.12130	85.00801				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.85733	100.12138	38.76309				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	33.78085	100.11212	33.69894				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	85.52644	100.13423	85.33404				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00019				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	60.01900	100.68448	59.86779				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.87508	116.98567	34.78790				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.25090	91.25497	33.18305				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90338	40.60007	0.90246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.51000	118.65223	5.54500	118.54596		132,102,200,410,000.00	974,991,000	6,268,226,840.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.49644	124.15418	19.44534		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	16.89625	86.87026	16.86316		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	13.41779	130.95502	13.38112		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	9.08856	82.70497	9.07148		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	76.66704	107.05466	76.50320		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.47000	128.52138	7.47000	128.49548		48,711,306,522,960.00	520,924,568	1,200,660,144.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81358	38.29047	0.81280		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.74598	36.16829	0.74530		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	2.30000	211.75958	2.30000	211.73006		0.00	0	71,726,288.00	
R197	On 07/12/2023	Spot Bond	0.84000	290.60106	0.84000	290.57216		30,518,880,000.00	36,332,000	201,490,131.00	
R201	On 21/12/2014	Spot Bond	5.30500	107.95203	5.34000	107.87697		3,576,805,391,265.00	674,232,873	689,780,001.00	
R202	On 07/12/2033	Spot Bond	1.66500	217.94898	1.66500	217.92240		136,030,500,000.00	81,700,000	1,196,098,000.00	
R2023	On 28/02/2023	Spot Bond	6.89500	106.65345	6.91000	106.52320		23,669,845,500,000.00	432,900,000	3,576,835,262.00	
R203	On 15/09/2017	Spot Bond	5.95000	109.19040	5.97500	109.07106		33,066,311,896,800.00	557,363,344	4,574,538,592.00	
R204	On 21/12/2018	Spot Bond	6.21000	110.64176	6.23500	110.49798		14,130,817,025,850.00	275,493,885	4,602,454,835.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.58524	108.88836	8.56499		203,939,622,764,640.00	872,924,000	2,659,355,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	43.90890	100.00000	43.80017				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.31000	103.17564	5.34500	103.13306			7,661,506,950,000.00	442,845,000	1,758,000,000.00	
R207	On 15/01/2020	Spot Bond	6.44000	105.83291	6.45500	105.73060			14,145,043,976,000.00	196,435,400	5,342,027,327.00	
R208	On 31/03/2021	Spot Bond	6.57000	101.05240	6.58500	100.94160			18,214,669,031,490.00	772,400,157	7,968,945,742.00	
R209	On 31/03/2036	Spot Bond	8.29500	79.09575	8.29500	79.07809			32,592,605,103,240.00	929,186,872	8,361,491,987.00	
R210	On 31/03/2028	Spot Bond	1.47500	163.26573	1.47500	163.24667			887,280,350,000.00	601,546,000	481,104,000.00	
R211	On 31/01/2017	Spot Bond	0.50000	114.68788	-0.50000	114.67911			0.00	0	282,108,000.00	
R212	On 31/01/2022	Spot Bond	0.60000	136.09056	0.60000	136.07790			14,269,200,000.00	23,782,000	1,416,386,000.00	
R213	On 28/02/2031	Spot Bond	8.03500	90.78115	8.03500	90.76172			14,470,970,720,000.00	800,992,000	4,336,984,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	8.09890	84.68795	8.08337			280,651,631,902,500.00	313,950,000	6,397,355,902.00	
R224C	On 15/09/2013	Spot Bond	96.64575	68.83361	96.64575	68.70838			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	47.46617	94.28171	47.36664			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	33.04595	91.87036	32.97814			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.59360	88.83566	23.54652			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.89625	86.87026	16.86316			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	12.27936	84.86749	12.25578			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	9.08856	82.70497	9.07148			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	97.62766	81.47621	97.62766	81.29904			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	56.49248	95.17874	56.37178			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	39.04527	92.80992	38.96357			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.37733	90.60553	27.32118			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.68557	87.76872	19.64626			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.19783	85.82547	14.17001			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.42172	83.71772	10.40171			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.80564	81.42381	7.79101			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.25015	77.48625	6.23892			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.88283	75.13464	4.87428			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.97686	72.16183	3.97013			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.18446	70.13136	3.17921			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.58179	68.17127	2.57763			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.12298	66.23386	2.11965			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.89688	63.06100	1.89403			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.60527	61.24492	1.60292			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.41181	59.05342	1.40980			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.21896	57.39997	1.21727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	55.80907	1.06202	55.80907	1.06059				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.93325	54.27807	0.93202				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82318	52.85822	0.82212				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.73118	51.49553	0.73026				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.10023	44.45722	1.09902				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.02422	43.11572	1.02312				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95921	41.83089	0.95821				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90338	40.60007	0.90246				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.85523	39.42073	0.85439				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81358	38.29047	0.81280				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77743	37.20704	0.77670				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74598	36.16829	0.74530				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	57.62188	100.16140	57.48208				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	95.89033	101.36584	95.55430				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.11415	101.68455	16.07365				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.64963	100.60342	21.59512				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.63249	100.00000	2.62597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.62096	100.32689	86.42174			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.62190	100.32010	86.42270			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	81.45030	100.32441	81.21497			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.63356	101.54349	21.57925			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.40891	100.00000	8.38853			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	91.22898	100.00000	91.08111			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.69205	101.21857	30.61521			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.69678	100.60466	20.64467			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	66.03882	101.28378	65.87342			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.97762	100.77784	8.95499			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.23263	100.00000	9.20951			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.36203	100.38116	39.26634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30.80268	102.09902	30.72410			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.08067	99.79665	13.04833			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.21037	101.65073	13.17681			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.94825	101.46985	16.90525			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.94825	101.46985	16.90525			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	95.62139	101.38750	95.28741			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	84.59783	100.62446	84.33539			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	80.29447	100.24328	80.06657			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.89562	101.50905	65.73024			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.12051	99.91990	15.08390			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.74999	99.90988	11.72155			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.86136	100.25061	85.66582			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	18.06750	100.36848	18.02358			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	60.30278	100.00000	60.15345			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.53687	12.95000	101.50168			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.39674	100.00000	34.31342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	100.51732	58.69974	100.51732	58.55688			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.33821	100.00000	55.19964			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.35196	100.62598	29.27805			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.93486	5.25000	100.92042			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98789	100.00000	0.98547			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.29034	100.00000	4.27972			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.88478	100.00000	9.86003			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.36774	101.48404	20.32160			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.90235	115.23085	12.87014		2,304,617,000.00		20,000	4,987,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.94267	104.86804	10.92119			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.17820	114.56238	16.13776		57,281,190,000.00		500,000	29,950,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.37217	100.56539	11.34355		201,130,780,000.00		2,000,000	1,000,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.41392	107.95466	13.38215			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.25481	101.20234	8.23415			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.46353	100.11990	7.44542			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.30427	101.08312	8.28328			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.69522	101.24095	8.67345			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.67005	101.21627	8.64834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	107.37565	26.29023	107.37565	26.22789				9,126,930,250.00	85,000	14,614,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	104.39401	102.36256	104.11231				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.14562	105.03639	13.11516				1,365,473,070.00	13,000	6,589,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	46.67233	132.16219	46.53888				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	57.78955	162.56493	57.64343				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	98.74059	155.18315	98.32780				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.35285	120.12124	20.30089				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.26991	120.50039	20.21803				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.22850	120.69056	20.17666				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	10.02770	106.46393	10.00446				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.31432	120.29708	20.26240				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.29359	120.39190	20.24169				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	98.25881	215.59863	97.69181				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.84119	100.10760	8.81975				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.33404	99.06612	40.23715				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	38.83313	100.00010	38.73905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	99.81852	10.88279	99.81852	10.85589			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	97.83035	99.79990	97.47785			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.44195	100.00000	61.28809			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	10.03203	109.84578	10.00819			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	61.04590	100.78863	60.89195			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.17574	100.87410	13.14285			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.59598	99.99987	7.57758			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.42860	100.00000	1.42543			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.82829	99.99997	7.80933			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.43089	113.08735	11.40278			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.67475	109.22356	12.64428			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.01588	100.77436	7.99567			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.85328	100.47821	27.78323			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.25118	100.50480	9.22791			0.00	0	1,700,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.83475	100.51996	7.81503			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.59147	106.95022	11.56407		13,689,628,160.00		128,000	3,219,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.57782	102.76906	10.55361			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.27653	104.14309	11.25044		2,395,291,070.00		23,000	23,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	103.79928	54.46783	103.79928	54.46782			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.77420	120.54819	15.73315		5,063,023,980.00	42,000	1,070,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	92.61549	120.15971	92.37790			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.40827	272.67152	3.39220			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.80373	123.12082	4.79101			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.69987	114.44000	9.67338			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.63115	100.00000	3.62235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24864	82.63494	0.24812			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.12394	120.42805	5.11021			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.14120	6.50000	103.12307			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.00329	100.12305	10.97661			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	99.44815	99.88484	98.90235			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.43980	99.87542	22.38430		28,524,419,952.00		285,600	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.96810	100.24421	9.94336			0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	13.05719	103.11523	13.02740		2,990,341,670.00		29,000	34,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	8.97327	100.24161	8.95148		39,455,097,696.00		393,600	20,142,800.00
SLI1	On 15/08/2013	Spot Bond	105.71322	74.54418	105.71322	74.39088			0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.95844	112.32955	13.92411			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	87.24710	101.56711	87.05381		812,536,880.00		8,000	13,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	10.13436	105.65786	10.11102			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	40.10639	100.80059	40.00525			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.57279	100.58343	12.54114			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.40399	100.81342	20.35253			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.34802	100.58796	9.32449			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.62151	107.52630	16.58226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	101.25454	22.14131	101.25454	22.08586			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.98244	100.41357	10.95573			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.59829	99.94314	10.57263			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.41640	101.14726	10.39035			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.31445	94.17275	7.29896			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.34496	93.82087	7.32946			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.75687	104.67610	31.68351			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.75322	101.56575	8.73337			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.32629	100.11486	9.30367			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.91160	107.35953	9.88847			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	20.02211	121.64737	19.97048			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.22774	105.50721	2.22236			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.22374	100.00000	11.20320			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		5,000,000,000,000.00	50,000,000	25,000,000.00	
SYN970	On 19/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN985	On 07/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	25.10893	119.55998	25.04436			2,391,199,600,000.00	20,000,000	10,000,000.00	
SZ25	On 30/09/2025	Spot Bond	111.67266	12.46916	111.67266	12.43880				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	43.70443	100.00000	43.60664				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.77852	100.00000	29.70478				0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.26026	100.00000	15.22205				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.47784	104.23307	48.36744				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.80744	101.16928	98.54520				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	97.25972	101.07247	97.00586				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	21.21400	100.91059	21.16103				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	14.06228	110.02135	14.02827				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	54.03794	100.00000	53.90559				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	59.40720	100.55190	59.25770				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	59.81801	100.62855	59.66738				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.55613	101.17076	7.53723				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.78876	101.20716	7.76926				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.87417	103.42947	8.85376				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.88935	100.80622	9.86468				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.17299	100.83814	10.14761				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.95817	100.90574	2.95150				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.48938	100.17362	7.47080				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.78514	100.18041	7.76583				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	3.02925				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.28843	101.28535	8.26766				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.68322	100.89554	10.65655				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.35531	101.45249	9.33184				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.62315	101.00134	11.59411				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.73104	102.14068	13.69640				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.54812	101.44362	15.50912			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.65138	101.20953	13.61721			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.85742	101.06155	6.84028			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.38158	101.14347	7.36311			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.46706	105.45079	7.44768			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.42775	101.30716	8.40664			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.89181	101.37985	8.86952			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.77684	102.14790	13.74207			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.33965	101.15653	13.30627			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.87236	101.18212	16.83013			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.59765	101.20040	13.56361			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.55542	101.18212	7.53651			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.67174	101.20040	7.65253			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.72988	101.20953	7.71053			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.42566	101.17116	13.39207			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.59765	101.20040	13.56361			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.18832	101.30089	14.15277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.31083	101.30089	8.29001			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.18832	101.30089	14.15277			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	15.04606	101.44699	15.00832			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.47008	101.48350	9.44632			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.99250	101.43786	14.95491			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.25696	102.16719	19.20835			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.07233	102.21271	14.03679			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.41608	102.19450	19.36706			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.81797	99.87885	65.65516			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.42303	111.48563	29.35149		3,456,054,530.00		31,000	1,981,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.98227	102.36770	6.96881			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	13.03042	111.51511	12.99856		9,367,269,240.00		84,000	994,945,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	9.02778	120.69176	9.00464		7,844,964,400.00		65,000	234,356,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.79822	122.92168	12.76438			0.00	0	109,400,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.24870	112.54971	9.22593			0.00	0	146,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.53189	105.64973	11.50489		12,255,368,680.00		116,000	9,700,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.01696	100.66243	6.99929			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.18109	100.67816	7.16300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.38891	100.69808	7.37030				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.41079	100.70018	7.39211				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.43787	100.79857	8.41659				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.31426	101.00182	14.27810				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.03751	101.21676	20.98484				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.60003	101.26720	8.57850				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.26370	101.29746	7.24550				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972	10.00000	99.89298				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172	9.75000	99.89564				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284	100.00000	9.89725				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	91.19632	97.87620	90.97385				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	80.07125	99.82860	79.89628				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	85.56241	97.76060	85.36678				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.98029	100.00000	54.87598				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC002	On 14/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	80.77473	100.00000	80.60103			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.52321	120.75743	9.49880			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.79348	101.23503	43.68384		16,197,604,800,000.00	160,000,000	80,000,000.00	
UTR042	On 19/04/2016	Spot Bond	101.32511	14.42482	101.32511	14.38867			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.49005	101.70719	22.43350			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.40083	110.55481	11.37360			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.76918	100.00000	61.61451			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.01748	100.00000	61.86219			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.10026	100.00000	61.94475			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.00000	75.00000	100.00000	99.99995		7,500,000,000,000.00	75,000,000	75,000,000.00	
VKC02	On 28/03/2014	Spot Bond	100.00000	48.71393	100.00000	42.18748			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.13467	100.80302	21.08136			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.08727	100.83292	13.05426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	100.83423	9.73235	100.83423	9.70780				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.00000	8.67003	100.00000	7.50847				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.00000	1.54308	100.00000	1.33635				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.14701	128.75000	13.11724				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.38060	121.77342	18.33237			12,417,113,863,980.00	101,969,000	145,434,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	5.03833	243.55465	5.01584				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	25.20136	107.94222	25.14134				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	13.18533	110.97172	13.15323				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	11.07128	113.15781	11.04389				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.90028	112.59168	10.87343				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.71797	113.82178	10.69133				0.00	0	347,800.00
Z006	On 31/08/2013	Spot Bond	96.69614	70.75755	96.69614	70.62517				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	59.01364	95.45272	58.88725				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.33944	87.68655	19.30063				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	46.01675	93.89641	45.91954				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.30709	92.71091	38.22657				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	86.49267	15.87505	86.49267	15.84373			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.54151	90.84932	28.48252			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.30441	87.67412	19.26568			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.31100	67.16812	2.30731			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03736	100.00000	0.03729			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.96578	100.00000	11.94308			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.30313	100.00000	11.28169			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.50928	100.00000	9.49124			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.94861	100.00000	8.93164			0.00	0	0.00
Total for j-Bonds :								,128,541,042,858,380.00	,602,546,189	90 978 661 151.00	
Grand Total:								128,541,449,876,220.00	602,611,914	90 980 433 332.00	