



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 22/03/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future			9.43760	9.43760	9.37320	9.37320		13.34	200,029,932.00	21,195	617,230.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	20.75710	0.02076	20.63120	0.02063	20.757	19.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,583.15710	1.58316	1,647.43120	1.64743	1,583.157	19.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	88.97000	0.08897	81.98330	0.08198	88.970	15.41	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	651.37000	0.65137	708.78330	0.70878	651.370	15.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	59.34880	0.05935	55.48850	0.05549	59.349	16.47	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	871.74880	0.87175	932.28850	0.93229	871.749	16.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	25.06820	0.02507	24.59050	0.02459	25.068	18.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,437.46820	1.43747	1,501.39050	1.50139	1,437.468	18.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	215.07150	0.21507	193.94560	0.19395	215.072	13.52	0.00	0	7,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	277.47150	0.27747	320.74560	0.32075	277.472	13.52	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	150.53840	0.15054	136.09210	0.13609	150.538	14.26	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	412.93840	0.41294	462.89210	0.46289	412.938	14.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	115.09970	0.11510	104.86700	0.10487	115.100	14.81	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	527.49970	0.52750	581.66700	0.58167	527.500	14.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	309.69370	0.30969	276.83320	0.27683	309.694	13.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	172.09370	0.17209	203.63320	0.20363	172.094	13.08	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	283.04840		0.28305	252.13060	0.25213	283.048	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	195.44840		0.19545	228.93060	0.22893	195.448	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	258.12690		0.25813	231.14910	0.23115	258.127	13.25	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	220.52690		0.22053	257.94910	0.25795	220.527	13.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	368.21730		0.36822	331.35780	0.33136	368.217	12.91	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	130.61730		0.13062	158.15780	0.15816	130.617	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	338.08110		0.33808	303.23810	0.30324	338.081	12.99	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	150.48110		0.15048	180.03810	0.18004	150.481	12.99	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	320.83970		0.32084	287.18960	0.28719	320.840	13.05	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	163.23970		0.16324	193.98960	0.19399	163.240	13.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	433.67590		0.43368	392.74780	0.39275	433.676	12.74	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	96.07590		0.09608	119.54780	0.11955	96.076	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	400.08970		0.40009	361.19720	0.36120	400.090	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	112.48970		0.11249	137.99720	0.13800	112.490	12.82	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	380.75780		0.38076	343.08780	0.34309	380.758	12.87	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	123.15780		0.12316	149.88780	0.14989	123.158	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	708.81470		0.70881	653.45450	0.65345	708.815	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	31.21470		0.03121	40.25450	0.04025	31.215	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	629.98820		0.62999	576.61690	0.57662	629.988	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	42.38820		0.04239	53.41690	0.05342	42.388	12.77	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	505.82340		0.50582	460.86520	0.46087	505.823	12.56	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	68.22340		0.06822	87.66520	0.08767	68.223	12.56	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	762.83660		0.76284	706.29670	0.70630	762.837	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	25.23660		0.02524	33.09670	0.03310	25.237	12.97	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	726.70190		0.72670	670.93460	0.67093	726.702	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	29.10190		0.02910	37.73460	0.03773	29.102	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	717.74310		0.71774	662.17730	0.66218	717.743	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	30.14310		0.03014	38.97730	0.03898	30.143	12.90	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	949.41800		0.94942	889.73840	0.88974	949.418	13.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	11.81800		0.01182	16.53840	0.01654	11.818	13.24	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	855.03610		0.85504	796.78130	0.79678	855.036	13.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	17.43610		0.01744	23.58130	0.02358	17.436	13.11	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	781.07430		0.78107	724.16660	0.72417	781.074	13.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	23.47430		0.02347	30.96660	0.03097	23.474	13.00	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,237.81090		2.23781	2,173.48880	2.17349	2,237.811	18.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.21090		0.00021	0.28880	0.00029	0.211	18.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.55790		9.55790	9.49270	9.49270		14.02	122,819,015.00	12,850	57,153.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	92.89940		0.09290	89.05000	0.08905	92.899	18.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,534.99940		1.53500	1,596.35000	1.59635	1,534.999	18.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	259.93440		0.25993	245.45630	0.24546	259.934	15.08	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	602.03440		0.60203	652.75630	0.65276	602.034	15.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	191.46840		0.19147	181.69950	0.18170	191.468	16.00	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	833.56840		0.83357	888.99950	0.88900	833.568	16.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	170.36250		0.17036	161.93380	0.16193	170.363	16.38	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	932.46250		0.93246	989.23380	0.98923	932.463	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	338.78660		0.33879	318.91410	0.31891	338.787	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	430.88660		0.43089	476.21410	0.47621	430.887	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	335.18710		0.33519	315.55980	0.31556	335.187	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	437.28710		0.43729	482.85980	0.48286	437.287	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	273.95820		0.27396	258.51960	0.25852	273.958	14.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	566.05820		0.56606	615.81960	0.61582	566.058	14.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	471.25950		0.47126	440.99720	0.44100	471.259	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	263.35950		0.26336	298.29720	0.29830	263.360	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	445.97790		0.44598	417.52510	0.41753	445.978	13.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	288.07790		0.28808	324.82510	0.32483	288.078	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	342.42900		0.34243	322.30610	0.32231	342.429	14.29	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	424.52900		0.42453	469.60610	0.46961	424.529	14.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	882.20750		0.88221	830.85690	0.83086	882.208	13.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	74.30750		0.07431	88.15690	0.08816	74.308	13.10	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	685.17340		0.68517	641.85840	0.64186	685.173	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	127.27340		0.12727	149.15840	0.14916	127.273	12.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	497.73470		0.49773	465.63320	0.46563	497.735	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	239.83470		0.23983	272.93320	0.27293	239.835	13.48	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,261.21720		2.26122	2,196.56090	2.19656	2,261.217	16.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.31720		0.00332	3.86090	0.00386	3.317	16.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,100.65130		1.10065	1,042.38140	1.04238	1,100.651	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	42.75130		0.04275	49.68140	0.04968	42.751	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.67080		9.67080	9.60540	9.60540		14.74	560,906.40	58	27,141.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	305.42130		0.30542	292.48300	0.29248	305.421	16.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	904.62130		0.90462	957.08300	0.95708	904.621	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	184.08450		0.18408	178.89480	0.17889	184.085	18.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,513.28450		1.51328	1,573.49480	1.57349	1,513.285	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	826.62300		0.82662	784.68280	0.78468	826.623	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	183.72300		0.18372	207.18280	0.20718	183.723	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	714.88990		0.71489	679.61150	0.67961	714.890	13.70	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	244.08990		0.24409	274.21150	0.27421	244.090	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	479.43120		0.47943	455.68240	0.45568	479.431	14.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	498.63120		0.49863	540.28240	0.54028	498.631	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	897.90390		0.89790	854.09220	0.85409	897.904	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	155.00390		0.15500	176.59220	0.17659	155.004	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	861.84480		0.86184	818.96930	0.81897	861.845	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	168.94480		0.16894	191.46930	0.19147	168.945	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	846.17150		0.84617	803.71130	0.80371	846.171	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	175.37150		0.17537	198.31130	0.19831	175.372	13.54	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,702.86150		1.70286	1,645.15470	1.64515	1,702.861	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	32.06150		0.03206	39.75470	0.03975	32.062	14.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,032.71300		1.03271	985.58900	0.98559	1,032.713	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	111.91300		0.11191	130.18900	0.13019	111.913	13.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	918.38390		0.91838	874.04910	0.87405	918.384	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	147.58390		0.14758	168.64910	0.16865	147.584	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,281.74210		2.28174	2,220.71280	2.22071	2,281.742	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.94210		0.01094	15.31280	0.01531	10.942	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.79300		9.79300	9.72740	9.72740		15.47	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	298.04620		0.29805	290.97760	0.29098	298.046	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,505.04620		1.50505	1,563.57760	1.56358	1,505.046	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	677.71670		0.67772	650.36500	0.65037	677.717	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	484.71670		0.48472	522.96500	0.52297	484.717	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	673.37760		0.67338	646.19020	0.64619	673.378	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	490.37760		0.49038	528.79020	0.52879	490.378	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	390.77460		0.39077	378.55950	0.37856	390.775	17.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,097.77460		1.09777	1,151.15950	1.15116	1,097.775	17.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,237.17990		1.23718	1,187.69290	1.18769	1,237.180	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	144.17990		0.14418	160.29290	0.16029	144.180	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	852.70240		0.85270	815.91330	0.81591	852.702	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	309.70240		0.30970	338.51330	0.33851	309.702	14.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	682.08630		0.68209	654.56520	0.65457	682.086	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	479.08630		0.47909	517.16520	0.51717	479.086	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,130.32050		2.13032	2,072.02350	2.07202	2,130.320	15.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	37.32050		0.03732	44.62350	0.04462	37.321	15.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,667.20040		1.66720	1,613.79860	1.61380	1,667.200	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	74.20040		0.07420	86.39860	0.08640	74.200	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.84610		9.84610	9.77610	9.77610		15.77	0.00	0	2,320.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	779.95640		0.77996	748.73190	0.74873	779.956	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	543.85640		0.54386	582.63190	0.58263	543.856	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	788.65020		0.78865	757.12650	0.75713	788.650	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	532.55020		0.53255	571.02650	0.57103	532.550	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	784.28970		0.78429	752.91600	0.75292	784.290	15.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	538.18970		0.53819	576.81600	0.57682	538.190	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.94130		9.94130	9.86330	9.86330		15.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,627.41180		1.62741	1,570.62390	1.57062	1,627.412	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	236.11180		0.23611	257.32390	0.25732	236.112	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	963.16170		0.96316	924.51680	0.92452	963.162	15.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	621.86170		0.62186	661.21680	0.66122	621.862	15.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,078.64720		2.07865	2,018.58760	2.01859	2,078.647	15.68	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	137.34720		0.13735	155.28760	0.15529	137.347	15.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,706.31280		1.70631	1,648.99350	1.64899	1,706.313	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	215.01280		0.21501	235.69350	0.23569	215.013	15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,666.67600		1.66668	1,609.62450	1.60962	1,666.676	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	225.37600		0.22538	246.32450	0.24632	225.376	15.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.82760		10.82760	10.67230	10.67230		17.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,066.17340		2.06617	1,956.25290	1.95625	2,066.173	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	388.57340		0.38857	433.95290	0.43395	388.573	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,032.20760		2.03221	1,922.30500	1.92231	2,032.208	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	404.60760		0.40461	450.00500	0.45001	404.608	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,998.65050		1.99865	1,888.73640	1.88874	1,998.650	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	421.05050		0.42105	466.43640	0.46644	421.051	15.51	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.43760		9.43760	9.37320	9.37320		13.34	349,191.20	37	1,281.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	72,670.18750		0.72670	67,093.46200	0.67093	72,670.188	12.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,910.18750		0.02910	3,773.46200	0.03773	2,910.188	12.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	71,774.30880		0.71774	66,217.72810	0.66218	71,774.309	12.90	0.00	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	8.75	Put	3,014.30880		0.03014	3,897.72810	0.03898	3,014.309	12.90	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	70,881.47220		0.70881	65,345.44500	0.65345	70,881.472	12.89	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,121.47220		0.03121	4,025.44500	0.04025	3,121.472	12.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.55790		9.55790	9.49270	9.49270		14.02	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	76,918.74330		0.76919	72,211.06980	0.72211	76,918.743	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	10,128.74330		0.10129	11,941.06980	0.11941	10,128.743	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	76,136.68770		0.76137	71,461.82830	0.71462	76,136.688	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	10,346.68770		0.10347	12,191.82830	0.12192	10,346.688	13.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	75,358.36890		0.75358	70,716.42180	0.70716	75,358.369	13.01	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	10,568.36890		0.10568	12,446.42180	0.12446	10,568.369	13.01	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.67080		9.67080	9.60540	9.60540		14.74	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	56,451.64750		0.56452	53,599.23500	0.53599	56,451.648	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	38,371.64750		0.38372	42,059.23500	0.42059	38,371.648	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	55,990.98370		0.55991	53,159.72260	0.53160	55,990.984	14.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	38,910.98370		0.38911	42,619.72260	0.42620	38,910.984	14.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	55,533.66960		0.55534	52,723.74840	0.52724	55,533.670	14.42	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	39,453.66960		0.39454	43,183.74840	0.43184	39,453.670	14.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.34430		14.34430	14.20790	14.20790		12.26	243,853.10	17	8,906.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,351.83470		2.35183	2,215.67800	2.21568	2,351.835	17.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.53470		0.00753	7.77800	0.00778	7.535	17.83	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,374.03940		1.37404	1,239.01300	1.23901	1,374.039	14.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	29.73940		0.02974	31.11300	0.03111	29.739	14.07	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	666.32500		0.66632	556.29680	0.55630	666.325	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	112.02500		0.11203	138.39680	0.13840	112.025	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	86.98920		0.08699	59.92310	0.05992	86.989	13.87	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,042.68920		1.04269	1,152.02310	1.15202	1,042.689	13.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	312.68840		0.31269	245.91410	0.24591	312.688	12.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	368.38840		0.36839	438.01410	0.43801	368.388	12.36	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 14/06/2013	Foreign Exchange Future	14.65	Call	224.48890		0.22449	173.16510	0.17317	224.489	12.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	530.18890		0.53019	615.26510	0.61527	530.189	12.86	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	183.21190		0.18321	139.95540	0.13996	183.212	13.16	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	638.91190		0.63891	732.05540	0.73206	638.912	13.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	659.06020		0.65906	549.57760	0.54958	659.060	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	114.76020		0.11476	141.67760	0.14168	114.760	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	651.84100		0.65184	542.90910	0.54291	651.841	11.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	117.54100		0.11754	145.00910	0.14501	117.541	11.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	338.22180		0.33822	267.16500	0.26716	338.222	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	333.92180		0.33392	399.26500	0.39926	333.922	12.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.52290		14.52290	14.38500	14.38500		13.15	363,072.50	25	2,930.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	443.40690		0.44341	368.75860	0.36876	443.407	13.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	680.50690		0.68051	743.75860	0.74376	680.507	13.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	450.40060		0.45040	374.85870	0.37486	450.401	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	667.50060		0.66750	729.85870	0.72986	667.501	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	446.89030		0.44689	371.79390	0.37179	446.890	13.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	673.99030		0.67399	736.79390	0.73679	673.990	13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.69320		14.69320	14.55440	14.55440		12.95	117,545.60	8	1,066.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	566.04570		0.56605	488.47820	0.48848	566.046	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	782.84570		0.78285	844.07820	0.84408	782.846	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	573.07910		0.57308	494.76770	0.49477	573.079	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	769.87910		0.76988	830.36770	0.83037	769.879	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	569.55110		0.56955	491.61200	0.49161	569.551	13.26	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	776.35110		0.77635	837.21200	0.83721	776.351	13.26	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.87870		14.87870	14.74040	14.74040		13.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,080.71310		1.08071	987.56890	0.98757	1,080.713	13.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	512.01310		0.51201	557.16890	0.55717	512.013	13.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,091.16800		1.09117	997.42340	0.99742	1,091.168	13.18	0.00	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	14.29	Put	502.46800		0.50247	547.02340	0.54702	502.468	13.18	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,085.92880		1.08593	992.48150	0.99248	1,085.929	13.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	507.22880		0.50723	552.08150	0.55208	507.229	13.19	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09960		0.09960	0.09810	0.09810		18.79	293,820.00	2,950	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,009.03760		0.01009	882.82310	0.00883	1,009.038	18.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	49.03760		0.00049	72.82310	0.00073	49.038	18.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	339.08480		0.00339	281.48440	0.00281	339.085	18.79	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	379.08480		0.00379	471.48440	0.00471	379.085	18.79	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	91.48030		0.00091	76.52330	0.00077	91.480	21.11	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,131.48030		0.01131	1,266.52330	0.01267	1,131.480	21.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10100		0.10100	0.09950	0.09950		18.27	0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,206.81470		0.01207	1,083.89890	0.01084	1,206.815	17.44	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	106.81470		0.00107	133.89890	0.00134	106.815	17.44	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	562.63190		0.00563	492.59970	0.00493	562.632	18.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	462.63190		0.00463	542.59970	0.00543	462.632	18.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	248.97860		0.00249	218.03440	0.00218	248.979	20.22	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,148.97860		0.01149	1,268.03440	0.01268	1,148.979	20.22	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.24900		12.24900	12.14670	12.14670		13.02	28,589,166.00	2,334	58,079.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	213.33020		0.21333	184.07970	0.18408	213.330	13.66	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	464.33020		0.46433	537.37970	0.53738	464.330	13.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,016.32450		1.01632	923.63080	0.92363	1,016.324	12.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	27.32450		0.02732	36.93080	0.03693	27.324	12.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	889.61860		0.88962	800.75700	0.80076	889.619	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	40.61860		0.04062	54.05700	0.05406	40.619	12.56	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	565.94970		0.56595	497.76260	0.49776	565.950	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	116.94970		0.11695	151.06260	0.15106	116.950	12.49	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,034.76900		1.03477	941.60470	0.94160	1,034.769	12.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	25.76900		0.02577	34.90470	0.03490	25.769	12.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,025.53740		1.02554	932.60570	0.93261	1,025.537	12.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	26.53740		0.02654	35.90570	0.03591	26.537	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.41460		12.41460	12.31050	12.31050		13.68	0.00	0	17,637.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	324.52840		0.32453	293.40770	0.29341	324.528	14.59	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	759.92840		0.75993	832.90770	0.83291	759.928	14.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	678.61370		0.67861	617.39500	0.61739	678.614	13.16	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	274.01370		0.27401	316.89500	0.31689	274.014	13.16	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	549.82400		0.54982	497.34460	0.49734	549.824	13.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	385.22400		0.38522	436.84460	0.43684	385.224	13.48	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	502.33440		0.50233	454.60000	0.45460	502.334	13.61	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	437.73440		0.43773	494.10000	0.49410	437.734	13.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	690.31450		0.69031	628.35240	0.62835	690.314	13.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	265.71450		0.26571	307.85240	0.30785	265.715	13.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	684.44690		0.68445	622.85670	0.62286	684.447	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	269.84690		0.26985	312.35670	0.31236	269.847	13.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.57130		12.57130	12.46670	12.46670		14.21	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,482.06930		1.48207	1,388.75310	1.38875	1,482.069	13.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	110.76930		0.11077	122.05310	0.12205	110.769	13.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,283.29200		1.28329	1,198.71710	1.19872	1,283.292	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	154.99200		0.15499	175.01710	0.17502	154.992	13.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,244.72970		1.24473	1,161.37430	1.16137	1,244.730	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	166.42970		0.16643	187.67430	0.18767	166.430	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,206.76200		1.20676	1,124.66280	1.12466	1,206.762	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	178.46200		0.17846	200.96280	0.20096	178.462	13.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.74280		12.74280	12.63680	12.63680		14.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	841.26000		0.84126	790.14860	0.79015	841.260	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	608.46000		0.60846	663.34860	0.66335	608.460	14.38	0.00	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	12.49	Call	850.46600		0.85047	798.80190	0.79880	850.466	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	597.66600		0.59767	652.00190	0.65200	597.666	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	845.85360		0.84585	794.46360	0.79446	845.854	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	603.05360		0.60305	657.66360	0.65766	603.054	14.37	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.65633		114.65633	114.66053	114.66053			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,242.66000		1.24266	1,246.86000	1.24686	1,242.660		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			112.13960		112.13960	111.92639	111.92639			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	535.12000		0.53512	321.91000	0.32191	535.120		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			117.49622		117.49622	117.64515	117.64515			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	0.00000		0.00000	47.33000	0.04733	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	101.60000		0.10160	0.00000	0.00000	101.600		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			491.08000		491.08000	491.03500	491.03500			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			497.50200		497.50200	497.45700	497.45700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			504.58300		504.58300	504.53700	504.53700			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			437.20300		437.20300	437.03900	437.03900			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			442.92100		442.92100	442.75500	442.75500			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			449.22500		449.22500	449.05700	449.05700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.78920		9.78920	9.67360	9.67360		9.25	24,580,681.20	2,511	15,710.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	1,035.26900		1.03527	921.78220	0.92178	1,035.269	12.22	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	6.06900		0.00607	8.18220	0.00818	6.069	12.22	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,054.93910		1.05494	941.39350	0.94139	1,054.939	12.31	0.00	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	8.74	Put	5.73910		0.00574	7.79350	0.00779	5.739	12.31	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	1,045.10160		1.04510	931.58510	0.93159	1,045.102	12.26	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.90160		0.00590	7.98510	0.00799	5.902	12.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.84410		9.84410	9.72780	9.72780		10.22	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	143.68560		0.14369	118.70050	0.11870	143.686	11.46	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	599.58560		0.59959	690.90050	0.69090	599.586	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	969.18760		0.96919	862.45820	0.86246	969.188	10.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	25.08760		0.02509	34.65820	0.03466	25.088	10.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	960.00500		0.96001	853.54480	0.85354	960.005	10.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	25.90500		0.02591	35.74480	0.03574	25.905	10.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	624.07620		0.62408	534.37220	0.53437	624.076	10.09	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	79.97620		0.07998	106.57220	0.10657	79.976	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,356.12580		1.35613	1,241.78060	1.24178	1,356.126	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	12.02580		0.01203	13.98060	0.01398	12.026	11.94	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,063.68080		1.06368	953.01690	0.95302	1,063.681	10.61	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.58080		0.01958	25.21690	0.02522	19.581	10.61	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	978.39210		0.97839	871.39890	0.87140	978.392	10.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	24.29210		0.02429	33.59890	0.03360	24.292	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.89450		9.89450	9.77820	9.77820		10.85	0.00	0	1,932.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	594.96470		0.59496	521.73300	0.52173	594.965	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	180.46470		0.18046	223.53300	0.22353	180.465	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	608.00540		0.60801	533.87160	0.53387	608.005	10.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	173.50540		0.17351	215.67160	0.21567	173.505	10.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	601.46420		0.60146	527.77990	0.52778	601.464	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	176.96420		0.17696	219.57990	0.21958	176.964	10.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.94760		9.94760	9.83240	9.83240		11.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	679.48570		0.67949	610.68720	0.61069	679.486	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	241.88570		0.24189	288.28720	0.28829	241.886	11.04	0.00	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	9.49	Call	691.65810		0.69166	622.04160	0.62204	691.658	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	234.05810		0.23406	279.64160	0.27964	234.058	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	685.55070		0.68555	616.34690	0.61635	685.551	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	237.95070		0.23795	283.94690	0.28395	237.951	11.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.43130		10.43130	10.22870	10.22870		12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,216.25880		3.21626	3,023.90230	3.02390	3,216.259	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	34.95880		0.03496	45.20230	0.04520	34.959	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,169.18960		3.16919	2,976.97580	2.97698	3,169.190	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	37.88960		0.03789	48.27580	0.04828	37.890	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,121.88820		3.12189	2,930.21630	2.93022	3,121.888	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	40.58820		0.04059	51.51630	0.05152	40.588	13.00	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.20500		9.20500	9.11390	9.11390		11.58	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	360.62170		0.36062	300.02640	0.30003	360.622	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	95.62170		0.09562	126.12640	0.12613	95.622	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	353.74870		0.35375	293.79160	0.29379	353.749	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	98.74870		0.09875	129.89160	0.12989	98.749	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	346.94720		0.34695	287.63110	0.28763	346.947	11.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	101.94720		0.10195	133.73110	0.13373	101.947	11.57	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.30340		9.30340	9.21130	9.21130		13.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	454.08150		0.45408	406.79630	0.40680	454.082	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	240.68150		0.24068	285.49630	0.28550	240.682	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	448.49180		0.44849	401.64770	0.40165	448.492	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	245.09180		0.24509	290.34770	0.29035	245.092	13.15	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	442.95040		0.44295	396.54900	0.39655	442.950	13.16	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	249.55040		0.24955	295.24900	0.29525	249.550	13.16	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.16790		0.16790	0.16200	0.16200			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACY	On	02/04/2013		Can-Do	Future	5.76720	5.76720	11.08480	11.08480				0.00	0	15,000.00
CF CANDO CACZ	On	14/06/2013		Can-Do	Future	126.55600	126.55600	114.80390	114.80390				0.00	0	5,000.00
CF CANDO CADA	On	04/04/2013		Can-Do	Future	0.01340	0.01340	0.01570	0.01570				0.00	0	30,000.00
CF CANDO CADB	On	09/04/2013		Can-Do	Future	0.01650	0.01650	0.01760	0.01760				0.00	0	50,000.00
CF CANDO CADC	On	14/06/2013		Can-Do	Future	76.29420	76.29420	67.15820	67.15820				0.00	0	0.00
CF CANDO CADE	On	14/06/2013		Can-Do	Future	6,378.29330	6,378.29330	3,597.08090	3,597.08090				0.00	0	100.00
CF CANDO CADF	On	14/06/2013		Can-Do	Future	3,132.80870	3,132.80870	1,389.53670	1,389.53670				0.00	0	100.00
CF CANDO CADG	On	14/06/2013		Can-Do	Future	76.29420	76.29420	67.15820	67.15820				0.00	0	7,500.00
CF CANDO CADH	On	14/06/2013		Can-Do	Future	5.71140	5.71140	0.00000	0.00000				0.00	25,000	25,000.00
CHF / R	On	14/06/2013		Foreign Exchange	Future	10.02610	10.02610	9.94210	9.94210			13.50	0.00	0	50.00
CHF / R	On	14/06/2013	9.54	Call	Foreign Exchange	560.87280	0.56087	478.04460	0.47804	560.873	13.08	0.00	0	0.00	
CHF / R	On	14/06/2013	9.54	Put	Foreign Exchange	74.77280	0.07477	75.94460	0.07594	74.773	13.08	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Call	Foreign Exchange	553.26090	0.55326	470.68080	0.47068	553.261	13.09	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Put	Foreign Exchange	77.16090	0.07716	78.58080	0.07858	77.161	13.09	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Call	Foreign Exchange	545.70150	0.54570	463.37860	0.46338	545.702	13.10	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Put	Foreign Exchange	79.60150	0.07960	81.27860	0.08128	79.601	13.10	0.00	0	0.00	
CHF / R	On	16/09/2013		Foreign Exchange	Future	10.17090	10.17090	10.08410	10.08410			14.37	0.00	0	75.00
CHF / R	On	16/09/2013	9.84	Call	Foreign Exchange	574.83960	0.57484	508.71100	0.50871	574.840	13.89	0.00	0	0.00	
CHF / R	On	16/09/2013	9.84	Put	Foreign Exchange	243.93960	0.24394	264.61100	0.26461	243.940	13.89	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Call	Foreign Exchange	569.11570	0.56912	503.36920	0.50337	569.116	13.91	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Put	Foreign Exchange	248.21570	0.24822	269.26920	0.26927	248.216	13.91	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Call	Foreign Exchange	563.43520	0.56344	498.07000	0.49807	563.435	13.92	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Put	Foreign Exchange	252.53520	0.25254	273.97000	0.27397	252.535	13.92	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.53210		12.53210	12.42730	12.42730		14.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	909.83050		0.90983	841.12490	0.84112	909.831	13.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	267.73050		0.26773	303.82490	0.30382	267.730	13.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	903.17380		0.90317	835.28260	0.83528	903.174	13.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	271.07380		0.27107	307.98260	0.30798	271.074	13.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	897.04080		0.89704	829.47280	0.82947	897.041	13.27	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	274.94080		0.27494	312.17280	0.31217	274.941	13.27	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry			14.19810		14.19810	14.05000	14.05000		10.08	0.00	6,000	6,000.00
DAGB	On 27/03/2013	Any day expiry	14.04	Call	180.58800		0.18059	0.00000	0.00000	180.588	11.69	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Put	22.48800		0.02249	0.00000	0.00000	22.488	11.69	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Call	172.25500		0.17226	0.00000	0.00000	172.255	11.59	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Put	24.15500		0.02416	0.00000	0.00000	24.155	11.59	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Call	164.04040		0.16404	0.00000	0.00000	164.040	11.49	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Put	25.94040		0.02594	0.00000	0.00000	25.940	11.49	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Call	147.99530		0.14800	0.00000	0.00000	147.995	11.29	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Put	29.89530		0.02990	0.00000	0.00000	29.895	11.29	0.00	6,000	6,000.00
DANZ	On 04/04/2013	Any day expiry			7.78440		7.78440	7.63000	7.63000		10.25	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	161.54300		0.16154	0.00000	0.00000	161.543	11.29	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	17.14300		0.01714	0.00000	0.00000	17.143	11.29	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	153.16230		0.15316	0.00000	0.00000	153.162	11.19	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	18.76230		0.01876	0.00000	0.00000	18.762	11.19	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	144.92020		0.14492	0.00000	0.00000	144.920	11.10	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	20.52020		0.02052	0.00000	0.00000	20.520	11.10	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	85.21050		0.08521	0.00000	0.00000	85.210	10.34	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	40.81050		0.04081	0.00000	0.00000	40.811	10.34	0.00	6,000	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	78.68360		0.07868	0.00000	0.00000	78.684	10.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 04/04/2013	Any day expiry	7.75	Put	44.28360		0.04428	0.00000	0.00000	44.284	10.25	0.00	5,000	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	68.29850		0.06830	0.00000	0.00000	68.299	10.39	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	53.89850		0.05390	0.00000	0.00000	53.899	10.39	0.00	5,000	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.33770		9.33770	9.27330	9.27330		12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,337.70310		1.33770	1,273.30280	1.27330	1,337.703	37.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00310		0.00000	0.00280	0.00000	0.003	37.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,237.70320		1.23770	1,173.30370	1.17330	1,237.703	34.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00320		0.00000	0.00370	0.00000	0.003	34.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,137.70330		1.13770	1,073.30500	1.07331	1,137.703	31.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00330		0.00000	0.00500	0.00001	0.003	31.89	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	279.90230		0.27990	221.81140	0.22181	279.902	16.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	2.20230		0.00220	8.51140	0.00851	2.202	16.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	43.59120		0.04359	35.18900	0.03519	43.591	12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	55.89120		0.05589	111.88900	0.11189	55.891	12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	8.23630		0.00824	10.63170	0.01063	8.236	14.65	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	180.53630		0.18054	247.33170	0.24733	180.536	14.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	319.02250		0.31902	258.96000	0.25896	319.023	16.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	1.32250		0.00132	5.66000	0.00566	1.323	16.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	299.40830		0.29941	240.24960	0.24025	299.408	16.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	1.70830		0.00171	6.94960	0.00695	1.708	16.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	289.64020		0.28964	230.99350	0.23099	289.640	16.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	1.94020		0.00194	7.69350	0.00769	1.940	16.14	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry			9.33770		9.33770	9.27000	9.27000		12.84	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Call	91.90010		0.09190	0.00000	0.00000	91.900	13.48	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Put	34.20010		0.03420	0.00000	0.00000	34.200	13.48	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Call	106.08700		0.10609	0.00000	0.00000	106.087	13.66	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Put	28.38700		0.02839	0.00000	0.00000	28.387	13.66	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Call	98.88240		0.09888	0.00000	0.00000	98.882	13.57	0.00	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	9.27	Put	31.18240		0.03118	0.00000	0.00000	31.182	13.57	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.33860		9.33860	9.27470	9.27470		12.96	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	133.75800		0.13376	95.86700	0.09587	133.758	13.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	25.15800		0.02516	51.16700	0.05117	25.158	13.83	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	126.14680		0.12615	89.66810	0.08967	126.147	13.75	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	27.54680		0.02755	54.96810	0.05497	27.547	13.75	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.35	Call	56.41130		0.05641	0.00000	0.00000	56.411	12.96	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.35	Put	67.81130		0.06781	0.00000	0.00000	67.811	12.96	0.00	5,000	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	141.54490		0.14154	102.27350	0.10227	141.545	13.90	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	22.94490		0.02294	47.57350	0.04757	22.945	13.90	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.36310		9.36310	9.29880	9.29880		12.54	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	182.71140		0.18271	149.00870	0.14901	182.711	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	79.61140		0.07961	110.20870	0.11021	79.611	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	222.31020		0.22231	183.74710	0.18375	222.310	12.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	59.21020		0.05921	84.94710	0.08495	59.210	12.56	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	195.43640		0.19544	160.10060	0.16010	195.436	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	72.33640		0.07234	101.30060	0.10130	72.336	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	189.01340		0.18901	154.49330	0.15449	189.013	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	75.91340		0.07591	105.69330	0.10569	75.913	12.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.37560		9.37560	9.31150	9.31150		12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	352.59980		0.35260	305.07080	0.30507	352.600	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	36.99980		0.03700	53.57080	0.05357	37.000	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	159.31360		0.15931	134.28720	0.13429	159.314	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	133.71360		0.13371	172.78720	0.17279	133.714	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	98.05780		0.09806	82.67490	0.08267	98.058	13.39	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	232.45780		0.23246	281.17490	0.28117	232.458	13.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	385.34000		0.38534	335.48090	0.33548	385.340	12.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	29.74000		0.02974	43.98090	0.04398	29.740	12.50	0.00	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	9.04	Call	368.81770		0.36882	320.10180	0.32010	368.818	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	33.21770		0.03322	48.60180	0.04860	33.218	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	360.66930		0.36067	312.54190	0.31254	360.669	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	35.06930		0.03507	51.04190	0.05104	35.069	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,375.71540		1.37572	1,311.70370	1.31170	1,375.715	16.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.11540		0.00012	0.20370	0.00020	0.115	16.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,275.79570		1.27580	1,211.83320	1.21183	1,275.796	16.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.19570		0.00020	0.33320	0.00033	0.196	16.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,175.93200		1.17593	1,112.04600	1.11205	1,175.932	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.33200		0.00033	0.54600	0.00055	0.332	15.51	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.41600		9.41600	9.35160	9.35160		12.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	240.33040		0.24033	211.36770	0.21137	240.330	12.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	174.33040		0.17433	209.76770	0.20977	174.330	12.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	171.66520		0.17167	152.37700	0.15238	171.665	13.32	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	265.66520		0.26567	310.77700	0.31078	265.665	13.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	438.36080		0.43836	393.44400	0.39344	438.361	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	62.36080		0.06236	81.84400	0.08184	62.361	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	430.85160		0.43085	386.42650	0.38643	430.852	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	64.85160		0.06485	84.82650	0.08483	64.852	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	423.41180		0.42341	379.48210	0.37948	423.412	12.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	67.41180		0.06741	87.88210	0.08788	67.412	12.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,317.67520		1.31768	1,253.95330	1.25395	1,317.675	14.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.67520		0.00168	2.35330	0.00235	1.675	14.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,218.33380		1.21833	1,154.91290	1.15491	1,218.334	14.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.33380		0.00233	3.31290	0.00331	2.334	14.38	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.45290		9.45290	9.38840	9.38840		13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	486.76470		0.48676	444.73770	0.44474	486.765	12.73	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	93.86470		0.09386	116.33770	0.11634	93.865	12.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Call	309.42190		0.30942	278.21950	0.27822	309.422	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	206.52190		0.20652	239.81950	0.23982	206.522	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	236.79270		0.23679	215.29930	0.21530	236.793	13.63	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	293.89270		0.29389	336.89930	0.33690	293.893	13.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,259.24050		1.25924	1,196.58980	1.19659	1,259.241	14.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	6.34050		0.00634	8.18980	0.00819	6.340	14.26	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	500.98090		0.50098	458.19500	0.45819	500.981	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	88.08090		0.08808	109.79500	0.10979	88.081	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	493.84270		0.49384	451.43440	0.45143	493.843	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	90.94270		0.09094	113.03440	0.11303	90.943	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,357.58750		1.35759	1,294.46570	1.29447	1,357.588	14.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.68750		0.00469	6.06570	0.00607	4.688	14.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.48620		9.48620	9.42150	9.42150		13.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	194.30380		0.19430	179.73120	0.17973	194.304	14.73	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	508.10380		0.50810	558.23120	0.55823	508.104	14.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	454.55010		0.45455	418.86430	0.41886	454.550	13.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	158.35010		0.15835	187.36430	0.18736	158.350	13.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	448.49960		0.44850	413.16360	0.41316	448.500	13.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	162.29960		0.16230	191.66360	0.19166	162.300	13.12	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	442.50780		0.44251	407.52040	0.40752	442.508	13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	166.30780		0.16631	196.02040	0.19602	166.308	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.49130		9.49130	9.42660	9.42660		13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	298.56450		0.29856	276.23400	0.27623	298.565	13.83	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	317.26450		0.31726	359.63400	0.35963	317.265	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	553.98860		0.55399	513.52870	0.51353	553.989	12.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	112.68860		0.11269	136.92870	0.13693	112.689	12.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	547.15110		0.54715	507.04720	0.50705	547.151	12.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	115.85110		0.11585	140.44720	0.14045	115.851	12.90	0.00	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	9.35	Call	373.72650		0.37373	343.53060	0.34353	373.727	13.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	232.42650		0.23243	266.93060	0.26693	232.427	13.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,400.41750		1.40042	1,337.87200	1.33787	1,400.418	14.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.11750		0.00912	11.27200	0.01127	9.118	14.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,303.19520		1.30320	1,241.23180	1.24123	1,303.195	14.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.89520		0.01190	14.63180	0.01463	11.895	14.22	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	561.36020		0.56136	520.06830	0.52007	561.360	12.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	110.06020		0.11006	133.46830	0.13347	110.060	12.88	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.49770		9.49770	9.43290	9.43290		13.80	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	523.29720		0.52330	485.06790	0.48507	523.297	13.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	135.59720		0.13560	162.16790	0.16217	135.597	13.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	536.41990		0.53642	497.49190	0.49749	536.420	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	128.71990		0.12872	154.59190	0.15459	128.720	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	529.82950		0.52983	491.25210	0.49125	529.829	12.98	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	132.12950		0.13213	158.35210	0.15835	132.130	12.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.53100		9.53100	9.46600	9.46600		13.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	356.33550		0.35634	332.97450	0.33297	356.336	13.88	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	335.33550		0.33534	376.97450	0.37697	335.336	13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	242.75630		0.24276	227.57410	0.22757	242.756	14.90	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	551.75630		0.55176	601.57410	0.60157	551.756	14.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	464.59110		0.46459	432.68940	0.43269	464.591	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	223.59110		0.22359	256.68940	0.25669	223.591	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	459.13130		0.45913	427.58870	0.42759	459.131	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	228.13130		0.22813	261.58870	0.26159	228.131	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	453.72510		0.45373	422.53550	0.42254	453.725	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	232.72510		0.23273	266.53550	0.26654	232.725	13.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,349.31340		1.34931	1,287.89000	1.28789	1,349.313	14.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.31340		0.01831	21.89000	0.02189	18.313	14.18	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	492.65460		0.49265	458.95110	0.45895	492.655	13.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	201.65460		0.20165	232.95110	0.23295	201.655	13.31	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.56680		9.56680	9.50160	9.50160		14.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	276.44550		0.27645	261.67720	0.26168	276.445	15.01	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	589.64550		0.58965	640.07720	0.64008	589.646	15.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	515.54960		0.51555	483.59710	0.48360	515.550	13.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	238.74960		0.23875	271.99710	0.27200	238.750	13.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	510.11030		0.51011	478.52190	0.47852	510.110	13.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	243.31030		0.24331	276.92190	0.27692	243.310	13.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	504.71610		0.50472	473.49060	0.47349	504.716	13.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	247.91610		0.24792	281.89060	0.28189	247.916	13.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	521.03680		0.52104	488.71910	0.48872	521.037	13.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	234.23680		0.23424	267.11910	0.26712	234.237	13.44	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.57070		9.57070	9.50540	9.50540		14.06	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	543.91760		0.54392	510.57030	0.51057	543.918	13.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	223.21760		0.22322	255.17030	0.25517	223.218	13.41	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	538.28780		0.53829	505.30400	0.50530	538.288	13.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	227.58780		0.22759	259.90400	0.25990	227.588	13.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	412.66740		0.41267	388.49290	0.38849	412.667	13.97	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	351.96740		0.35197	393.09290	0.39309	351.967	13.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,396.38360		1.39638	1,335.46820	1.33547	1,396.384	14.23	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	25.68360		0.02568	30.06820	0.03007	25.684	14.23	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	549.59770		0.54960	515.88630	0.51589	549.598	13.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	218.89770		0.21890	250.48630	0.25049	218.898	13.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.60400		9.60400	9.53870	9.53870		14.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	480.42380		0.48042	453.53050	0.45353	480.424	14.08	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	346.42380		0.34642	384.83050	0.38483	346.424	14.08	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	274.40840		0.27441	261.00070	0.26100	274.408	15.69	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	10.07	Put	740.40840		0.74041	792.30070	0.79230	740.408	15.69	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	518.93760		0.51894	489.87220	0.48987	518.938	13.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	304.93760		0.30494	341.17220	0.34117	304.938	13.90	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	513.97480		0.51397	485.18710	0.48519	513.975	13.92	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	309.97480		0.30997	346.48710	0.34649	309.975	13.92	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	509.05470		0.50905	480.54320	0.48054	509.055	13.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	315.05470		0.31505	351.84320	0.35184	315.055	13.94	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.77090		9.77090	9.70530	9.70530		15.33	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	910.78220		0.91078	870.36610	0.87037	910.782	14.10	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	249.88220		0.24988	275.06610	0.27507	249.882	14.10	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	923.89380		0.92389	883.15270	0.88315	923.894	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	242.99380		0.24299	267.85270	0.26785	242.994	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	917.32420		0.91732	876.74580	0.87675	917.324	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	246.42420		0.24642	271.44580	0.27145	246.424	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.79560		9.79560	9.73000	9.73000		15.48	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	944.29350		0.94429	902.64290	0.90264	944.294	14.20	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	258.69350		0.25869	282.64290	0.28264	258.693	14.20	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	957.34990		0.95735	915.46360	0.91546	957.350	14.19	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	251.74990		0.25175	275.46360	0.27546	251.750	14.19	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	950.80680		0.95081	909.03680	0.90904	950.807	14.20	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	255.20680		0.25521	279.03680	0.27904	255.207	14.20	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future			112.59304		112.59304	112.66533	112.66533				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	723.14000		0.72314	650.85000	0.65085	723.140			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			8.87591		88.20806	8.89717	88.02949				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,027.80000		79.02780	78,849.23000	78.84923	79,027.800			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			8.96734		89.36165	8.98925	89.18075				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	269.45000		0.26945	88.55000	0.08855	269.450			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	78,310.32000		78.31032	78,129.42000	78.12942	78,310.320			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			437.02500		437.02500	436.89200	436.89200				0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	40,350.00000		4.03500	39,020.00000	3.90200	40,350.000			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	40,250.00000		4.02500	38,920.00000	3.89200	40,250.000			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	40,150.00000		4.01500	38,820.00000	3.88200	40,150.000			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			442.74100		442.74100	442.60600	442.60600				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	32,490.00000		3.24900	33,840.00000	3.38400	32,490.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	32,590.00000		3.25900	33,940.00000	3.39400	32,590.000		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	32,690.00000		3.26900	34,040.00000	3.40400	32,690.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			449.04200		449.04200	448.90600	448.90600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	30,520.00000		3.05200	29,160.00000	2.91600	30,520.000		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	30,420.00000		3.04200	29,060.00000	2.90600	30,420.000		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	30,320.00000		3.03200	28,960.00000	2.89600	30,320.000		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			203.10100		203.10100	203.20100	203.20100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.81100		205.81100	205.91200	205.91200			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.80700		208.80700	208.90900	208.90900			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
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 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			5.15000		94.85000	5.16000	94.84000				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			5.19000		94.81000	5.17000	94.83000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	5.18000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.24000		94.76000	5.22000	94.78000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.38000		94.62000	5.35000	94.65000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.53000		94.47000	5.49000	94.51000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.68000		94.32000	5.63000	94.37000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.86000		94.14000	5.80000	94.20000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.83640		7.83640	7.68830	7.68830		8.97		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	510.58950		0.51059	377.07770	0.37708	510.589	9.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	14.18950		0.01419	28.77770	0.02878	14.190	9.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	501.27600		0.50128	368.60310	0.36860	501.276	9.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	14.87600		0.01488	30.30310	0.03030	14.876	9.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	491.99380		0.49199	360.19480	0.36019	491.994	9.88		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	15.59380		0.01559	31.89480	0.03189	15.594	9.88		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.88760		7.88760	7.73750	7.73750		10.82		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	413.43600		0.41344	318.28520	0.31829	413.436	10.92		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	115.83600		0.11584	170.78520	0.17079	115.836	10.92		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	406.61060		0.40661	312.43990	0.31244	406.611	10.91		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
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	119.01060		0.11901	174.93990	0.17494	119.011	10.91	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	399.84450		0.39984	306.66050	0.30666	399.844	10.91	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	122.24450		0.12224	179.16050	0.17916	122.245	10.91	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			6.93706		107.13496	6.93770	107.13030			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	747.16000		0.74716	742.50000	0.74250	747.160		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	819.38000		0.81938	814.72000	0.81472	819.380		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	891.54000		0.89154	886.88000	0.88688	891.540		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			6.99603		108.53608	6.99671	108.53124			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,066.26000		2.06626	2,061.42000	2.06142	2,066.260		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	2,135.63000		2.13563	2,130.79000	2.13079	2,135.630		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	2,204.94000		2.20494	2,200.10000	2.20010	2,204.940		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			5.56310		119.22675	5.54237	119.27692		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	77.57000		0.07757	93.45000	0.09345	77.570	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	618.98000		0.61898	584.69000	0.58469	618.980	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	82.84000		0.08284	99.41000	0.09941	82.840	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	599.91000		0.59991	566.31000	0.56631	599.910	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	88.38000		0.08838	105.65000	0.10565	88.380	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	581.12000		0.58112	548.22000	0.54822	581.120	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.59528		120.78600	5.57179	120.83675		1.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future	116.11	Call	91,330.37000		91.33037	91,381.12000	91.38112	91,330.370	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			5.63974		115.69824	5.61239	115.74968		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	468.10000		0.46810	495.08000	0.49508	468.100	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	561.68000		0.56168	537.22000	0.53722	561.680	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	477.34000		0.47734	504.62000	0.50462	477.340	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	552.10000		0.55210	527.94000	0.52794	552.100	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	486.69000		0.48669	514.28000	0.51428	486.690	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	542.63000		0.54263	518.78000	0.51878	542.630	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			7.50309		129.23338	7.51911	129.07503		10.87	775,400.28	6	64,379.00
R186	On 02/05/2013	Bond Future	6.75	Call	101.40000		0.10140	105.01000	0.10501	101.400	10.65	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,871.59000		7.87159	8,033.55000	8.03355	7,871.590	10.65	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,371.41000		1.37141	1,350.78000	1.35078	1,371.410	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,497.26000		2.49726	2,634.98000	2.63498	2,497.260	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,412.23000		1.41223	1,390.53000	1.39053	1,412.230	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,437.96000		2.43796	2,574.61000	2.57461	2,437.960	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,453.84000		1.45384	1,431.04000	1.43104	1,453.840	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,379.56000		2.37956	2,515.11000	2.51511	2,379.560	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,395.37000		2.39537	2,348.06000	2.34806	2,395.370	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,441.71000		1.44171	1,552.75000	1.55275	1,441.710	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,328.03000		3.32803	3,258.41000	3.25841	3,328.030	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	918.19000		0.91819	1,006.92000	1.00692	918.190	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.57408		125.63898	7.59066	125.47844		12.36	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
R186	On 01/08/2013	Bond Future	7.25	Call	2,366.87000		2.36687	2,332.78000	2.33278	2,366.870	12.29	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,563.83000		5.56383	5,690.28000	5.69028	5,563.830	12.29	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,366.57000		116.36657	116,206.03000	116.20603	116,366.570	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			7.65162		127.42708	7.66881	127.26432		12.05	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,286.83000		11.28683	11,171.89000	11.17189	11,286.830	12.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,462.32000		1.46232	1,510.14000	1.51014	1,462.320	12.59	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,442.96000		7.44296	7,355.30000	7.35530	7,442.960	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,933.05000		2.93305	3,008.15000	3.00815	2,933.050	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,501.23000		7.50123	7,413.08000	7.41308	7,501.230	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,901.40000		2.90140	2,976.01000	2.97601	2,901.400	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,559.67000		7.55967	7,471.04000	7.47104	7,559.670	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,870.02000		2.87002	2,944.15000	2.94415	2,870.020	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			292.25716		292.25716	292.26981	292.26981			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,867.16000		9.86716	9,879.81000	9.87981	9,867.160		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	9,857.16000		9.85716	9,869.81000	9.86981	9,857.160		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,847.16000		9.84716	9,859.81000	9.85981	9,847.160		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.35429		108.49649	5.33300	108.53037		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	2,119.09000		2.11909	2,085.21000	2.08521	2,119.090	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	2,102.76000		2.10276	2,068.88000	2.06888	2,102.760	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	2,086.42000		2.08642	2,052.54000	2.05254	2,086.420	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.36869		105.51160	5.34334	105.54583		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,265.92000		68.26592	68,300.15000	68.30015	68,265.920	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			5.37395		107.01327	5.34210	107.04800		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	59.89000		0.05989	66.77000	0.06677	59.890	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	699.40000		0.69940	671.55000	0.67155	699.400	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	61.76000		0.06176	68.80000	0.06880	61.760	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	690.27000		0.69027	662.58000	0.66258	690.270	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	63.67000		0.06367	70.88000	0.07088	63.670	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	681.18000		0.68118	653.66000	0.65366	681.180	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			219.18599		219.18599	219.70222	219.70222			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,145.99000		8.14599	8,662.22000	8.66222	8,145.990		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	8,135.99000		8.13599	8,652.22000	8.65222	8,135.990		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,125.99000		8.12599	8,642.22000	8.64222	8,125.990		0.00	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	211.06	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			5.99796		109.69745	5.97787	109.77743		3.88		219,394.90	2	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	378.04000		0.37804	422.86000	0.42286	378.040	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	808.69000		0.80869	773.53000	0.77353	808.690	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	393.67000		0.39367	439.46000	0.43946	393.670	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	784.34000		0.78434	750.15000	0.75015	784.340	3.86		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	409.73000		0.40973	456.47000	0.45647	409.730	3.87		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	760.44000		0.76044	727.20000	0.72720	760.440	3.87		0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.04582		111.13203	6.02431	111.21301		3.74		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	97,918.83000		97.91883	97,999.81000	97.99981	97,918.830	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			6.10468		108.55401	6.08141	108.63612		3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,080.02000		1.08002	1,123.82000	1.12382	1,080.020	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,414.60000		1.41460	1,376.29000	1.37629	1,414.600	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,324.49000		106.32449	106,406.60000	106.40660	106,324.490	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	659.84000		0.65984	692.29000	0.69229	659.840	3.58		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,063.03000		2.06303	2,013.37000	2.01337	2,063.030	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,047.34000		1.04734	1,090.37000	1.09037	1,047.340	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,452.76000		1.45276	1,413.68000	1.41368	1,452.760	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,063.43000		1.06343	1,106.85000	1.10685	1,063.430	3.60		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,433.42000		1.43342	1,394.73000	1.39473	1,433.420	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
R203/R157	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
R204	On 02/05/2013	Bond Future			6.26192		111.13252	6.24715	111.20507		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	838.58000		0.83858	896.12000	0.89612	838.580	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	700.82000		0.70082	685.81000	0.68581	700.820	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	864.86000		0.86486	923.08000	0.92308	864.860	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	678.09000		0.67809	663.76000	0.66376	678.090	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	891.62000		0.89162	950.50000	0.95050	891.620	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	655.87000		0.65587	642.20000	0.64220	655.870	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.31782		108.55960	6.30223	108.63297		5.37	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,676.10000		99.67610	99,749.47000	99.74947	99,676.100	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			6.37977		110.10467	6.36317	110.17911		5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,487.22000		3.48722	3,548.56000	3.54856	3,487.220	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	750.79000		0.75079	737.69000	0.73769	750.790	5.22	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,556.08000		1.55608	1,598.99000	1.59899	1,556.080	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,959.38000		1.95938	1,927.85000	1.92785	1,959.380	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,577.72000		1.57772	1,620.95000	1.62095	1,577.720	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,936.00000		1.93600	1,904.79000	1.90479	1,936.000	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,599.54000		1.59954	1,643.08000	1.64308	1,599.540	5.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,912.82000		1.91282	1,881.92000	1.88192	1,912.820	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			5.38284		103.72534	5.36593	103.73683		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,369.85000		1.36985	1,358.36000	1.35836	1,369.850	0.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.40	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	1,362.90000		1.36290	1,351.41000	1.35141	1,362.900	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	1,355.95000		1.35595	1,344.46000	1.34446	1,355.950	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.40356		101.32004	5.37722	101.33161		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,321.93000		30.32193	30,333.50000	30.33350	30,321.930	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			5.48280		102.76208	5.41703	102.77381		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	0.88000		0.00088	1.21000	0.00121	0.880	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	214.20000		0.21420	202.80000	0.20280	214.200	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	0.92000		0.00092	1.26000	0.00126	0.920	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	212.44000		0.21244	201.05000	0.20105	212.440	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	0.96000		0.00096	1.32000	0.00132	0.960	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	210.69000		0.21069	199.32000	0.19932	210.690	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			6.48342		106.33782	6.47387	106.39031		6.37	0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	790.54000		0.79054	836.79000	0.83679	790.540	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,029.47000		1.02947	1,023.23000	1.02323	1,029.470	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	816.09000		0.81609	862.88000	0.86288	816.090	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	999.93000		0.99993	994.23000	0.99423	999.930	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	842.15000		0.84215	889.48000	0.88948	842.150	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	970.94000		0.97094	965.78000	0.96578	970.940	6.36	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.54353		104.09208	6.53351	104.14524		6.75	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,520.89000		96.52089	96,574.05000	96.57405	96,520.890	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			6.60588		105.57353	6.59531	105.62749		6.42	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,385.36000		2.38536	2,424.05000	2.42405	2,385.360	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,957.17000		1.95717	1,941.90000	1.94190	1,957.170	6.49	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	2,413.24000		2.41324	2,452.12000	2.45212	2,413.240	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,934.29000		1.93429	1,919.21000	1.91921	1,934.290	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,441.28000		2.44128	2,480.36000	2.48036	2,441.280	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,911.61000		1.91161	1,896.73000	1.89673	1,911.610	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			6.61050		101.52132	6.61112	101.51753		7.48	0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,113.75000		1.11375	1,136.28000	1.13628	1,113.750	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	933.70000		0.93370	960.02000	0.96002	933.700	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,146.46000		1.14646	1,168.91000	1.16891	1,146.460	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	905.46000		0.90546	931.70000	0.93170	905.460	7.53	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,179.70000		1.17970	1,202.07000	1.20207	1,179.700	7.54	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	877.81000		0.87781	903.97000	0.90397	877.810	7.54	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.66551		102.84899	6.66616	102.84513		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,804.52000		93.80452	93,800.66000	93.80066	93,804.520	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			6.72748		100.91670	6.72816	100.91279		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,264.73000		5.26473	5,270.51000	5.27051	5,264.730	8.12	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	941.30000		0.94130	950.99000	0.95099	941.300	8.12	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,682.88000		2.68288	2,691.61000	2.69161	2,682.880	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,324.19000		2.32419	2,336.83000	2.33683	2,324.190	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,713.46000		2.71346	2,722.18000	2.72218	2,713.460	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,297.54000		2.29754	2,310.17000	2.31017	2,297.540	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,744.23000		2.74423	2,752.93000	2.75293	2,744.230	7.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,271.13000		2.27113	2,283.74000	2.28374	2,271.130	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 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			8.32674		79.53219	8.34776	79.35446		16.64		0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	691.26000		0.69126	679.26000	0.67926	691.260	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,625.18000		3.62518	3,790.91000	3.79091	3,625.180	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	714.06000		0.71406	701.35000	0.70135	714.060	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,558.45000		3.55845	3,723.47000	3.72347	3,558.450	16.52		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	737.49000		0.73749	724.05000	0.72405	737.490	16.53		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,492.50000		3.49250	3,656.79000	3.65679	3,492.500	16.53		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.39691		80.57236	8.41851	80.39226		16.90		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,623.25000		70.62325	70,443.15000	70.44315	70,623.250	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			8.47433		78.57458	8.49658	78.39189		18.67		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,482.68000		9.48268	9,357.60000	9.35760	9,482.680	19.42		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,708.25000		1.70825	1,765.86000	1.76586	1,708.250	19.42		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	5,995.20000		5.99520	5,902.90000	5.90290	5,995.200	18.89		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,464.17000		3.46417	3,554.56000	3.55456	3,464.170	18.89		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,040.46000		6.04046	5,947.65000	5.94765	6,040.460	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,431.35000		3.43135	3,521.23000	3.52123	3,431.350	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,085.86000		6.08586	5,992.55000	5.99255	6,085.860	18.90		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,398.79000		3.39879	3,488.17000	3.48817	3,398.790	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
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/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			164.19333	164.19333	164.19765	164.19765			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,053.33000	3.05333	3,057.65000	3.05765	3,053.330		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	3,043.33000	3.04333	3,047.65000	3.04765	3,043.330		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	3,033.33000	3.03333	3,037.65000	3.03765	3,033.330		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			129.24411	129.24411	129.25444	129.25444			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,554.11000	3.55411	3,564.44000	3.56444	3,554.110		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	3,544.11000	3.54411	3,554.44000	3.55444	3,544.110		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	3,534.11000	3.53411	3,544.44000	3.54444	3,534.110		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			136.86704	136.86704	136.65610	136.65610			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,777.04000	5.77704	5,566.10000	5.56610	5,777.040		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	5,767.04000	5.76704	5,556.10000	5.55610	5,767.040		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,757.04000	5.75704	5,546.10000	5.54610	5,757.040		0.00	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	131.11	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			8.06705		91.28291	8.07794	91.18842		14.67	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	974.79000		0.97479	982.31000	0.98231	974.790	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,977.91000		2.97791	3,079.92000	3.07992	2,977.910	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,004.21000		1.00421	1,011.38000	1.01138	1,004.210	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,917.76000		2.91776	3,019.42000	3.01942	2,917.760	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,034.23000		1.03423	1,041.04000	1.04104	1,034.230	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,858.33000		2.85833	2,959.63000	2.95963	2,858.330	14.61	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.13793		92.47673	8.14915	92.38088		15.30	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,861.71000		81.86171	81,765.86000	81.76586	81,861.710	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			8.21773		90.25579	8.22930	90.15861		16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,247.10000		6.24710	6,205.15000	6.20515	6,247.100	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,195.97000		3.19597	3,251.20000	3.25120	3,195.970	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,295.43000		6.29543	6,253.19000	6.25319	6,295.430	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,164.44000		3.16444	3,219.38000	3.21938	3,164.440	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,343.91000		6.34391	6,301.37000	6.30137	6,343.910	16.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,133.18000		3.13318	3,187.82000	3.18782	3,133.180	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			8.35543		81.25787	8.37134	81.11544		17.23	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,478.25000		72.47825	72,335.82000	72.33582	72,478.250	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
R214	On 01/08/2013	Bond Future			8.42274		82.32058	8.43909	82.17623		18.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,872.68000		71.87268	71,728.33000	71.72833	71,872.680	18.68	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
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			1.51280		1.51280	1.50250	1.50250		13.80		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,269.27150		0.12693	1,179.57740	0.11796	1,269.271	13.43		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	41.27150		0.00413	54.57740	0.00546	41.271	13.43		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,180.14320		0.11801	1,092.87900	0.10929	1,180.143	13.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	52.14320		0.00521	67.87900	0.00679	52.143	13.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	1,093.20200		0.10932	1,008.63020	0.10086	1,093.202	13.41		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	65.20200		0.00652	83.63020	0.00836	65.202	13.41		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.52540		1.52540	1.51490	1.51490		14.17		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	784.70060		0.07847	736.11350	0.07361	784.701	14.07		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	430.70060		0.04307	487.11350	0.04871	430.701	14.07		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	732.42710		0.07324	687.63250	0.06876	732.427	14.17		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	478.42710		0.04784	538.63250	0.05386	478.427	14.17		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	685.04720		0.06850	643.28310	0.06433	685.047	14.31		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	531.04720		0.05310	594.28310	0.05943	531.047	14.31		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>378,941,978.18</b>	<b>99,993</b>	<b>1 747 353.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.08692	99.94188	12.05700				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.80605	108.85858	26.74177				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.91405	100.00011	9.89004				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.85107	111.70673	8.82974				0.00	0	8,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond			100.63261		7.63039	100.63261	7.61117				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.72851	100.64155	7.70905				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.90193	8.00000	46.89176				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.73517	101.73855	11.70853				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		24.69418	105.29362	28.67709			1,368,817,060.00		13,000	11,912,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		49.83247	105.62267	49.71776				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		10.42094	100.96284	10.39461				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		15.48712	111.66393	15.44922				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		77.62341	100.00003	77.41016				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			215.58145		97.69199	215.58145	97.13154				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			134.94825		31.19155	134.94825	31.10188				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			269.82094		3.41553	269.82094	3.39955				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			100.53123		28.29059	100.53123	28.21941				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			100.25380		55.45478	100.25380	55.32013				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			100.10451		14.74647	100.10451	14.71071				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			100.10764		8.10330	100.10764	8.08364				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			100.11256		7.26536	100.11256	7.24774				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			100.11573		7.24158	100.11573	7.22401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.88586	113.03853	25.82291				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.37289	102.88112	27.30487				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.72528	106.71879	38.63390				960,469,110.00	9,000	9,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	33.08867	101.43096	33.00569				0.00	0	1,000,000.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.95627	100.69530	27.88813				0.00	0	1,400,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.76898	101.53927	12.73692				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.88069	101.47729	17.83584				0.00	0	3,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.77227	101.61005	10.74522				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.00000	8.63171	100.00000	8.61079				172,700,000,000,000.00	727,000,000	800,000,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.92246	108.48706	69.78628				433,948,240.00	4,000	1,101,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	78.45509	101.57306	78.23516				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	83.43750	100.00000	83.17757				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	97.69529	215.26681	97.13560				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	47.71005	133.33110	47.57195				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.06212	122.14204	22.00336				0.00	0	300,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.25439	113.35700	8.23331				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.31577	100.00000	5.30347				46,000,000,000,000.00	460,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.86604	123.70523	18.81591			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.94715	102.18114	18.89931			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.09445	99.83242	10.06949			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.02266	99.82309	9.99788			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.50988	99.81405	10.48389			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.84356	106.48741	5.82941			0.00	0	100,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.85036	100.00000	26.78532			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.49214	165.75435	4.47691			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.13672	157.68318	15.08731			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.64869	170.05600	3.63608			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.28789	172.68858	4.27292			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	97.69241	215.54135	97.13205			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	97.69193	215.58717	97.13146			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.31611	71.58015	7.30530			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.31611	71.58015	7.30530			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.39149	84.61000	13.36901			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.86058	92.57000	20.82316			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	100.05362	11.82429	100.05362	11.79563			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.63089	95.34000	18.59675			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.98799	100.00000	34.92161			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.37353	94.00000	17.34201			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.28554	94.99000	16.25577			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.65787	89.20000	24.61484			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.40283	90.02000	23.36171			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.56417	101.37010	10.08330			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.94284	101.21709	9.91794			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.16957	89.83000	31.11381			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.71552	136.93312	23.64765			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.48741	102.86000	26.43613			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.91610	96.69000	26.86529			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.86518	96.61000	25.81638			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.44244	96.38000	25.39453			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.44132	99.94804	8.94710			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.93524	121.81240	19.88377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	104.20000	82.03165	104.20000	81.84988			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.50094	101.30453	10.47464			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.97045	93.54000	22.92811			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.79350	92.85000	21.75356			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.20049	103.39542	2.19543			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.71666	149.61017	1.71139			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.65912	196.08295	2.64915			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.12269	95.40000	18.08919			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	77.28630	107.27000	77.11115			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.97395	94.09000	17.94068			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.35463	100.00000	9.34001		32,000,000,000,000.00	320,000,000	300,000,000.00	
ABN68	On 12/02/2018	Spot Bond	100.00000	3.35641	100.00000	3.34994			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.99354	100.00000	12.96840			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.83619	114.69202	9.81200		802,844,140.00	7,000	4,306,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.59001	105.76936	26.52772		846,154,880.00	8,000	5,904,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.62918	102.79126	10.60498		1,027,912,600.00	10,000	3,204,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.98745	101.48825	8.96742			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	15.39077	110.44192	15.35404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	125.04605	41.30248	125.04605	41.18928			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.29155	4.00000	122.26891			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.37675	274.59193	3.36076			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.31069	123.88924	5.29616			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.81006	128.40915	2.80216			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	90.60862	99.53952	90.30981			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.94862	100.07265	83.76237			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.34621	100.00000	25.28344			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	83.04509	100.53957	82.80121			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.04350	101.66199	96.79081			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	83.04509	100.53957	82.80121			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	92.71024	101.42690	92.48012			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	98.03682	102.82057	97.79770			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.45117	111.03772	22.39735			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.97437	100.83941	22.91640			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.20241	100.86237	23.14386			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.43381	101.18756	26.36692			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	78.11999	100.06785	77.90408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	78.10482	100.06721	77.88894			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.74625	100.81643	22.68888			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.87613	54.43317	8.86557			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	59.15794	100.61624	59.00898			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.94289	99.86961	65.77979			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.27341	100.00000	21.23305			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	78.30707	100.07583	78.09063			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.40466	100.07969	20.35519			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.13252	100.08857	21.08129			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	20.08016	100.07573	20.03148			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.29941	100.07841	20.25021			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.39588	100.07959	20.34644			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	11.02511	103.08180	10.99982			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	11.02511	103.08180	10.99982			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	11.07610	103.10163	11.05069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	100.07361	15.34368	100.07361	15.30648			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	11.07610	103.10163	11.05069			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.97408	103.06198	10.94892			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	30.55946	79.64238	30.51045			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.92154	100.07204	26.85627			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.46668	100.07100	55.33222			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.06115	99.94507	15.02468			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.46668	100.07100	55.33222			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.10034	100.07684	8.08069			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.94498	100.07933	7.92572			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.90294	100.08039	7.88378			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.69984	100.07826	7.68117			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.22027	100.06560	55.08642			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.59943	100.07361	8.57858			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	96.40541	101.31884	96.06534			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.36609	110.28658	9.34133			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	55.29418	100.06728	55.16014			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	54.25160	105.71996	54.12455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	100.99526	62.25378	100.99526	62.09650			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.49713	101.18059	8.47586			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.44441	102.01291	8.42312			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	62.82403	101.04786	62.66700			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.67673	100.00000	4.66632			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.86720	100.00000	4.85649			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.92571	72.59933	14.90341			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.27817	127.83552	2.27206			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.36516	127.87043	2.35882			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.50433	100.07569	7.48614			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	40.55490	100.62321	40.45278			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	40.55490	100.62321	40.45278			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	62.82403	101.04786	62.66700			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.87552	100.51806	39.77520			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	38.14150	100.07299	38.04905			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	38.10071	100.07235	38.00836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	101.33418	7.27818	101.33418	7.26033		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	12.86136	100.41093	12.83009		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.26811	101.33457	7.25029		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	10.74762	103.90444	10.72280		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.79735	103.93140	10.77242		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	26.94478	100.22094	26.87938		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.00900	100.59173	10.98218		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.48350	99.93469	10.45812		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.51336	100.07603	7.49515		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	61.96080	100.93686	61.80944		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	55.12853	100.27790	54.99464		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	55.05270	100.06196	54.91926		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.62686	100.07446	10.60109		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	60.71779	100.76536	60.56471		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	26.44950	100.06587	26.38539		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	26.31351	100.06402	26.24974		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	26.57750	100.06760	26.51307		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.60728	100.07424	10.58157		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.07047	10.26466	100.07047	10.23977			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	26.47351	100.06619	26.40934			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	26.56150	100.06739	26.49711			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	10.17675	102.65284	10.15386			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.48375	100.06844	19.43651			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.51351	100.06674	26.44924			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.53485	100.09530	39.43899			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.52219	100.18292	19.47483			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	55.13054	100.06691	54.99690			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.81227	108.26890	11.78423			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.38359	100.07386	9.36084			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.21602	103.66222	5.20367			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.55350	100.06728	26.48914			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.39603	100.06735	19.34902			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.31369	100.07626	9.29112			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.79938	100.07891	7.78047			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.29358	100.07361	7.27590			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.07223	78.14721	100.07223	77.93121			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.27632	100.07839	38.18353			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.81612	100.07574	19.76808			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.80969	100.08155	9.78591			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.31369	100.07626	9.29112			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.84996	100.07944	7.83092			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.47242	100.07796	9.44946			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.41821	100.07839	7.40023			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.27626	100.07515	12.24650			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.66082	100.07965	7.64225			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.79263	100.08103	7.77374			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	77.95247	100.06425	77.73703			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	77.97274	100.06489	77.75724			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.33370	100.06989	19.28684			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	14.87957	100.07148	14.84351			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.70248	100.08134	7.68381			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.70248	100.08134	7.68381			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.35524	100.08737	10.33013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.07679	8.59904	100.07679	8.57820			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.27589	100.08652	10.25098			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.30564	100.08684	10.28066			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.35524	100.08737	10.33013			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.42980	85.50175	7.41520			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.86634	100.08315	7.84728			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.86634	100.08315	7.84728			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01909	100.00000	0.01904			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01841	100.00000	0.01837			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.65123	100.00000	8.63410			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	105.62948	103.67806	105.34091			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.50912	100.00000	1.50546			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	85.19349	100.00000	85.00030			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.86045	100.00000	3.85079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	100.56844	28.18555	100.56844	28.11461		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.63477	28.80687	100.63477	28.73432		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	29.22086	100.67892	29.14724		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	16.98443	101.20949	16.94191		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	17.75506	101.34649	17.71056		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	101.52904	18.78057	101.52904	18.73342		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	108.27946	8.67726	108.27946	8.65689		0.00	0	4,004,000.00
AIR02		On 30/04/2023	Spot Bond	124.59492	13.90356	124.59492	13.86662		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	32.50891	100.00000	32.42841		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	115.64616	15.95046	115.64616	15.91096		231,292,320.00	2,000	8,901,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	33.30307	100.00000	33.22061		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	16.26118	100.00000	16.22500		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	154.79211	5.03162	154.79211	5.01541		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	129.92747	43.67236	129.92747	43.55175		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	101.15622	97.09024	101.15622	96.82986		0.00	0	0.00
ANG03		On 18/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216		0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	99.92565	10.65422	99.92565	10.62786		0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	112.23984	9.29647	112.23984	9.27375		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	101.18527	22.09949	101.18527	22.04419			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.18556	101.23711	10.16006			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	65.52445	100.00000	65.36219			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.83534	100.00000	9.81071		80,000,000,000.00		800,000	400,000.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.91883	114.82122	24.85679		459,284,880.00		4,000	4,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.26753	99.81750	9.24462			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	79.27167	100.11329	79.04942			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.95704	103.73691	69.82375			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.94994	99.83571	30.87341			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	37.92281	105.24488	37.83482			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.34437	111.52726	15.30705			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	61.75829	100.88946	61.60241			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.30293	104.32215	17.25843			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	97.82995	99.81811	97.30208			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.20394	102.00706	20.15301			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.19334	101.95171	20.14246			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.73949	99.81798	13.70553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.11781	101.94160	20.06712			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.48833	104.59763	12.45615			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.63290	99.81335	19.58436			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.63290	99.81335	19.58436			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.18546	99.81340	16.14545			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.61953	101.35805	16.57787			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.37730	102.22265	17.33342			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.20394	102.00706	20.15301			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.77390	102.70168	16.73136			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.49542	102.35327	11.46635			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.45392	99.82359	13.42066			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.45532	99.81671	13.42206			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.45532	99.81671	13.42206			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.61006	99.82722	32.52943			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.91740	99.86832	98.65040			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.12960	97.82330	19.08316			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.25527	103.70924	12.22392			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.49747	99.79214	13.46411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.70441	100.04409	11.67542			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.79848	99.77076	1.79404			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.39281	92.33087	11.36655			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.60778	99.87024	65.39864			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.29939	99.83486	18.25415			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.83430	99.06007	10.80770			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.73642	99.81958	0.73460			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.64452	100.00000	1.64064			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	0.92829	100.00000	0.90050			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.00000	0.92829	100.00000	0.90050			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	0.92829	100.00000	0.90050			0.00	0	0.00
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	63.99988	100.00000	63.99986			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.01454	104.16088	19.96315			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.94256	103.97505	17.89655			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.27675	106.00425	15.23691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.94412	99.75847	12.91213			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.30304	99.75846	0.30229			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16600	100.00000	0.16518			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.09504	100.00000	0.09220			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.35881	100.00000	7.34485			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50556	100.00000	18.45973			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84214	100.00000	16.80043			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39638	100.00000	10.37063			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.42132	100.00000	10.39522			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.56972	100.00000	12.53860			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89144	100.00000	10.86448			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	35.13202	102.32067	35.04322			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.76393	102.37811	21.70889			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.38870	169.54509	2.38061			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	11.20137	150.32167	11.17324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	150.48996	5.16935	150.48996	150.48996	5.15636			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.15379	105.72100	105.72100	11.12782			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.67012	101.02420	101.02420	42.56229			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	99.87983	101.68745	101.68745	99.51466			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	59.72099	100.66680	100.66680	59.57055			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	60.78120	100.64029	100.64029	60.62813			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	99.92688	104.00756	104.00756	99.55485			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	61.93344	100.90417	100.90417	61.77709			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	105.92465	101.68177	101.68177	105.63363			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.46180	100.33377	100.33377	7.44367			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	37.90017	100.06919	100.06919	37.80830			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.86609	100.00000	100.00000	36.77378			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	79.98567	100.00000	100.00000	79.81904			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.42352	101.11913	101.11913	13.38994			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.47684	101.12772	101.12772	13.44314			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.63679	101.15348	101.15348	13.60267			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.16953	101.23934	101.23934	14.13405			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1		On 21/07/2016	Spot Bond	101.32517	14.70165	101.32517	14.66482		0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	101.56516	16.18835	101.56516	16.14770		0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	6.45893	100.00000	6.44293		0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	100.93890	10.79278	100.93890	10.76583		0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	100.99127	11.16920	100.99127	11.14130		0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	101.01372	11.33043	101.01372	11.30212		0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	101.02120	11.38416	101.02120	11.35571		0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	101.11093	12.02849	101.11093	11.99841		0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	101.23048	12.88626	101.23048	12.85400		0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	4.04249	100.00000	4.03248		0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	4.04249	100.00000	4.03248		0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	100.10441	9.83852	100.10441	9.81466	140,075,099,868.90		1,399,290	699,645.00
BG42A2		On 15/03/2017	Spot Bond	100.11338	10.38285	100.11338	10.35767		0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	100.11583	10.53130	100.11583	10.50576		0.00	0	0.00
BG42A4		On 15/03/2017	Spot Bond	107.76177	11.40320	107.76177	11.37652		0.00	0	0.00
BG42B		On 15/03/2017	Spot Bond	100.12316	10.97659	100.12316	10.94997		0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond	100.13609	10.57484	100.13609	10.54919		0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond	100.00000	3.62235	100.00000	3.61357		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.78685	110.26280	37.69529		1,212,890,800.00		11,000	3,104,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.30690	100.53667	8.28600		754,025,025,000.00		7,500,000	2,500,000.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	74.67771	96.69296	74.53027			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.84345	100.49749	14.80610			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.88783	100.00000	6.87058			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.23752	100.60117	7.21930			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.86286	100.49926	14.82548			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.18320	100.52855	15.14500			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.76530	100.58172	15.72562			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.18633	100.80214	18.14045			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.09500	101.17004	14.05934			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	84.70233	100.10916	84.51225			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	98.17876	100.17136	97.82244			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	55.58988	100.07370	55.45512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR10	On 07/06/2013	Spot Bond	100.27042	88.30819	100.27042	88.10612			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.85093	100.00000	8.82900			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	37.63726	112.83919	37.54435			451,356,760.00	4,000	3,403,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.91796	121.22515	19.86589			484,900,600.00	4,000	4,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.05644	101.55684	15.01864			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.25177	100.95576	42.14506			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.62105	108.79348	19.57402			1,087,934,800.00	10,000	8,402,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.66450	109.29382	11.63689			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.41344	101.38676	11.38451			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.42499	110.62195	12.39479			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.15696	100.52977	21.10372			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.77125	105.82127	14.73664			1,164,033,970.00	11,000	2,607,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.67578	100.81182	10.64886			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.66627	105.70562	11.63895			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.73977	100.97754	16.69748			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.12026	100.26196	10.09568			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.07287	123.26011	13.03842			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.71957	119.72199	12.68682			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	123.54995	9.32156	123.54995	9.29722			0.00	0	9,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.13794	100.40002	14.10357			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.95100	107.22537	17.90847			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.19955	100.86678	30.12335			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	47.89225	102.24997	47.77128			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.14606	102.59156	30.06968			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.62948	100.41408	21.57688			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.57507	100.18762	41.47419			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.94854	100.07319	83.76228			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	105.09824	100.00000	104.81419			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	105.09824	100.00000	104.81419			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	105.09824	100.00000	104.81419			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	105.09824	100.00000	104.81419			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.94854	100.07319	83.76228			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.94854	100.07319	83.76228			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	83.03206	100.53672	82.78823			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.96872	100.07373	83.78243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.06833	83.76683	100.06833	83.58099			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.60531	100.06400	83.41984			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	89.49303	100.60353	89.28036			0.00	0	6,000,000.00
CLN126	On 20/08/2015	Spot Bond	101.15466	26.10670	101.15466	26.04064			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	98.18481	99.83222	97.82966			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.97945	101.14186	25.91373			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	78.11736	100.06829	77.90145			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	78.02886	100.06451	77.81321			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	26.65181	101.20948	26.58435			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	84.51010	100.61649	84.24794			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	84.42344	100.58787	84.16162			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	83.26547	100.59448	83.02084			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	84.00910	100.07482	83.82272			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.86778	100.07103	83.68171			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	78.20585	100.07206	77.98969			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.58242	106.64650	70.44675			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	106.66889	103.71200	106.38515			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.72905	104.51633	69.59678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	100.85780	85.62558	100.85780	85.35777			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	56.55057	100.09542	56.41346			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.07889	100.79729	55.94207			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.07889	100.79729	55.94207			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.32893	101.28023	97.07572			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.66951	100.83563	29.59466			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.61280	100.00000	20.56287			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.44548	100.00000	20.39595			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.48254	100.07575	15.44501			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.12456	100.00000	47.00655			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	98.91553	100.04314	98.64807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.23356	98.91349	100.23356	98.64554			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	98.91509	100.08420	98.64752			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	98.91537	100.05746	98.64788			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.03019	100.00000	45.91621			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.97290	100.06980	14.93661			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	14.50504	100.15069	14.46986			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.36434	99.78582	12.33672			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.50504	100.15069	14.46986			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.51039	101.41261	14.11301			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.22035	100.22617	43.11543			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.25664	100.17009	44.14926			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.82851	108.36668	7.80981			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.52173	99.52839	15.48302			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.02532	108.34841	3.01790			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.92846	102.60151	13.89715			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.45395	100.25498	44.34601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.15069	14.50504	100.15069	14.46986				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.50504	100.15069	14.46986				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.44446	107.96614	3.43612				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.23192	107.75628	8.21204				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.97354	100.11142	13.93965				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	53.65254	100.00002	53.65252				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.42500	100.08593	84.23767				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	56.99902	100.10498	56.86081				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.73522	101.25895	30.65825				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.81418	101.27689	30.73701				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.20728	105.79026	16.16951				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.15470	101.32709	30.06971				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.93832	101.30689	30.86081				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.81359	101.18509	11.78402				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.81164	101.19643	11.78208				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.22345	105.99233	16.18558				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.22345	105.99233	16.18558				0.00	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	41.42250	107.65143	41.31533			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	41.63053	110.88445	41.51997			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.66455	104.90153	14.63061			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.90087	100.07790	10.87444			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.74260	100.08711	11.71413			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.60988	100.16277	84.41949			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.62615	100.16385	84.43572			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.44648	101.18605	30.37028			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.44648	101.18605	30.37028			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	44.59623	100.17539	44.48803			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	97.65064	101.40617	97.39631			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.65064	101.40617	97.39631			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.23112	100.16285	15.19416			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.81552	100.71861	10.78826			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.01341	100.07925	10.98671			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.13876	100.51081	28.06798			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.08728	100.54638	11.05938			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.40614	103.07581	10.38227			0.00	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	10.40614	103.07581	10.38227				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	28.06800	100.51075	27.99739			402,043,000,000.00	4,000,000	2,000,000.00	
CLN245	On 25/02/2015	Spot Bond	100.51227	28.08449	100.51227	28.01384			603,073,620,000.00	6,000,000	3,000,000.00	
CLN246	On 24/02/2017	Spot Bond	99.62826	15.69030	99.62826	15.65113			0.00	0	0.00	
CLN247	On 24/02/2017	Spot Bond	100.86363	15.38260	100.86363	15.34378			0.00	0	0.00	
CLN248	On 14/03/2015	Spot Bond	100.17567	26.79335	100.17567	26.72834			0.00	0	0.00	
CLN249	On 24/02/2017	Spot Bond	100.84631	15.09616	100.84631	15.05807			0.00	0	0.00	
CLN250	On 26/03/2015	Spot Bond	99.94994	26.14452	99.94994	26.08121			0.00	0	0.00	
CLN251	On 26/03/2015	Spot Bond	99.94994	26.14452	99.94994	26.08121			0.00	0	0.00	
CLN252	On 26/03/2015	Spot Bond	99.94994	26.14452	99.94994	26.08121			0.00	0	0.00	
CLN253	On 26/03/2015	Spot Bond	99.94994	26.14452	99.94994	26.08121			0.00	0	0.00	
CLN254	On 26/03/2015	Spot Bond	99.94994	26.14452	99.94994	26.08121			0.00	0	0.00	
CLN255	On 26/03/2015	Spot Bond	99.94850	26.28763	99.94850	26.22398			0.00	0	0.00	
CLN256	On 26/03/2017	Spot Bond	99.94597	10.23349	99.94597	10.20871			0.00	0	0.00	
CLN257	On 26/03/2017	Spot Bond	99.94597	10.23349	99.94597	10.20871			0.00	0	0.00	
CLN258	On 26/03/2017	Spot Bond	99.94597	10.23349	99.94597	10.20871			0.00	0	0.00	
CLN259	On 26/03/2017	Spot Bond	99.94597	10.23349	99.94597	10.20871			0.00	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	10.23349	99.94597	10.20871			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.28194	99.94556	10.25704			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.21330	110.57517	9.19129			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.33756	100.09271	39.24218			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	40.41825	100.59304	40.31649			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	98.38510	99.85267	98.12100			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	55.62311	100.09928	55.48825			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	55.62311	100.09928	55.48825			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.26951	101.01926	10.24357			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.85150	100.09028	10.82519			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.61996	100.79299	14.58309			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.33891	100.10632	12.30899			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.16482	100.07520	9.14260			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.11521	100.07467	9.09311			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.16526	100.07203	9.14305			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.40754	100.58176	9.38385			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.90121	100.62464	10.87376			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.87378	100.62450	10.84640			0.00	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	9.14541	100.07182	9.12325			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.09601	100.10367	22.04243			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.47427	100.32695	9.45125			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.29235	100.05044	19.24559			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	18.99854	99.94992	22.08475			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.50897	100.07255	19.46169			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.05760	100.08473	10.03321			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.05760	100.08473	10.03321			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.05760	100.08473	10.03321			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.05760	100.08473	10.03321			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.99043	100.79550	9.96524			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.62434	100.46527	9.60067			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.17952	99.93367	10.15488			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.17952	99.93367	10.15488			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.08136	99.93449	10.05695			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.48545	99.84728	10.45952			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.08136	99.93449	10.05695			0.00	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	10.55990	99.84633	10.53378			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.46101	100.08705	1.45747			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.48545	99.84728	10.45952			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.51145	99.84728	10.48545			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.55990	99.84633	10.53378			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.43509	100.00000	5.42192			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.53533	100.00000	5.52192			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.46108	100.08579	1.45754			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	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	0.01797	100.00000	100.00000	0.01792			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.61290	9.54000	102.56766				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.76049	10.07000	101.74222				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.53034	100.00000	2.50484				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01465	100.00000	0.01462				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01752	100.00000	0.01746				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.42568	100.00000	2.41282				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.98436	100.00000	0.97980				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.24354	8.81000	101.15265				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.63916	100.00000	21.59073				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.63916	100.00000	21.59073				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73581	35.42491	0.73515				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	98.31144	156.72722	97.89817				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	153.84185	156.52494	153.18425				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	94.14650	100.90305	93.90919				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	94.14650	100.90305	93.90919				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.68751	164.96027	5.66573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On 30/04/2013	Spot Bond	98.96405	99.28715	98.96405	99.04127			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	99.30631	98.95402	99.06042			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.66940	100.00000	13.63629			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	102.90859	102.57148	102.63768			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.80919	127.81539	9.78260			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	22.02678	80.28000	21.99125			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.07976	80.11138	22.04419			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.58919	101.51920	12.55760			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.58919	101.51920	12.55760			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.90467	100.07895	12.87339			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.49961	100.07296	10.47417			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.41334	100.07419	9.39053			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.35658	101.51807	97.01007			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.51210	100.07839	9.48904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.52595	101.17107	10.49961			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	15.00379	112.14249	14.96753			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	101.15525	102.77374	100.89330			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.27625	104.83082	12.24786			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.30330	123.34967	13.26823			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.25844	109.68398	21.20743			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.38078	116.79754	9.35735			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.91004	100.46415	27.84063			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.77952	100.49279	10.75241			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.83241	100.39083	27.76474			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.51581	100.94063	21.46148			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	98.09563	101.22658	97.82950			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	16.12567	100.00000	16.08573			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	98.80142	6.86000	98.76420			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	94.10718	100.00000	93.87133			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	47.44483	102.15380	47.32508			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	26.53069	102.26580	26.46367			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	67.81725	102.03232	67.64626			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	73.06145	105.76710	72.91447			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.12700	127.91650	19.07510			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.31908	116.63462	9.29546		3,032,500,120.00		26,000	47,815,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.99681	119.62218	8.97354		6,579,698,388,720.00		55,004,000	187,645,500.00
E170	On 01/08/2020	Spot Bond	146.45461	10.88794	146.45461	10.85493		21,805,626,882.90		148,890	23,141,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.15519	104.01633	16.11375			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.79720	100.57434	34.71247			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	14.17587	100.62205	14.14133			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.77298	100.65378	5.75891			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.34980	100.68546	2.34407			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.42690	128.03785	13.39045			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.64500	118.72895	1.64500	118.71451			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.49857	104.49020	2.49259			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.54748	117.22671	10.52064			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.51803	117.96601	9.49408			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	13.05562	108.44717	13.02440			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.65327	100.61804	20.60127			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	60.71272	100.74391	60.55967			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.06464	100.00000	33.98212		100,000,000,000.00	1,000,000	500,000.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.75602	100.00000	55.61640			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	95.15523	100.00000	94.91433			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	90.54512	100.00000	90.32695			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.71596	124.62183	31.62879			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.77227	105.65441	27.70726			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.60930	106.40064	20.55653			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.27227	101.27791	11.24404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.41581	100.72291	29.34168			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.93903	100.66122	40.83592			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.47341	100.64003	7.45459			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	41.50231	100.73714	41.39770			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.28827	100.71039	8.26739			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	85.59840	100.58516	85.32875			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	40.55160	100.60896	40.44950			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.84964	100.62801	20.79714			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	85.60640	100.58802	85.33672			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.87519	100.58833	6.85789			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.20156	100.61654	7.18343			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.15869	107.62781	19.11366		43,051,124,000.00		400,000	6,150,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.84990	115.04070	12.81786		1,017,880,113,600.00		8,848,000	166,805,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.50910	123.79417	9.48383		1,237,941,700,000.00		10,000,000	57,400,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	7.60228	101.89369	7.58509		510,996,855,350.00		5,015,000	44,449,000.00
ES33	On 15/09/2033	Spot Bond	8.83500	87.70440	8.85500	87.51452		57,816,240,000.00		6,544,000	619,617,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.69397	100.52379	20.64191			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	65.15142	101.23849	64.98830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC05	On 12/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.68905	100.00000	11.65977				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.37499	100.00000	11.34651				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	86.32084	100.72700	86.04687				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	86.38764	100.75346	86.11339				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	86.60134	100.83807	86.32622				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	86.72154	100.88562	86.44593				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.73947	106.83968	34.65875				641,038,080.00	6,000	14,407,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	11.13432	102.29365	11.10907				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.42205	100.22508	11.39433				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.25063	100.22502	8.23060				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.83708	101.16350	11.80746				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.26965	101.09860	8.24942				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.35784	109.77327	14.32338				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	8.98769	98.22086	8.96627				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	62.28363	100.00000	62.13951				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	97.69068	215.70757	97.12991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	105.50847	80.28949	105.50847	80.11065			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.86429	127.58470	2.85629			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.38447	273.62971	3.36848			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.71230	149.98730	1.70704			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.62756	199.45863	2.61758			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.09406	121.07209	20.04243			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.55793	100.00000	25.50167			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.55793	100.00000	25.50167			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.87512	52.69690	3.87062			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.60613	33.20196	3.60330			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.88215	31.98407	3.87920			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	64.97702	100.00000	64.64832			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	47.08387	100.55103	46.97861			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	94.89239	101.09338	94.65218			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.94383	100.83125	14.90613			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	58.12731	100.12935	57.98633			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	55.81161	100.07866	55.67631			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.61716	100.80714	14.58030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	100.80714	14.61716	100.80714	14.58030			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.90929	100.52930	9.88517			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.42315	100.79281	14.38677			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.85158	100.08975	10.82527			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	88.61993	100.50743	88.41098			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.92135	100.15766	14.88515			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.56215	100.07580	9.53897			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.37553	100.08460	10.35037			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.80580	100.10209	39.70929			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.76641	98.00000	9.74171			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.47171	100.00000	9.44728			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.77613	100.15523	14.74028			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.35524	100.08737	10.33013			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.23942	100.10732	12.20974			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.08213	100.11620	13.05041			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.92873	100.08283	9.90465			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.75288	102.36455	10.72628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.12857	14.26171	100.12857	14.22712			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.20646	100.08579	10.18172			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.00454	100.00000	7.98390			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.70398	100.10168	11.67560			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.59760	100.12161	13.56464			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.77180	100.09179	10.74569			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.36682	100.09811	11.33927			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.01274	100.11547	12.98118			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.20967	100.10701	12.18007			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.49849	100.12057	13.46574			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.21215	100.12805	14.17769			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.98299	100.11516	12.95151			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.63600	100.11151	12.60536			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.51557	100.09968	11.48765			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.33708	100.09779	11.30959			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.75620	100.12327	13.72285			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.60752	100.12172	13.57452			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.20109	100.11745	13.16908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	100.12348	13.77604	100.12348	13.74262			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.96179	100.10439	11.93278			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.81146	100.09221	10.78525			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.38314	100.07700	9.36039			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.34100	100.12940	14.30621			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.16685	100.09221	39.07189			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.18385	100.10419	22.13006			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.70021	100.72629	13.66568			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	21.77175	100.09926	21.71896			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.17670	100.08547	10.15203			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.17330	98.00000	2.16780			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.51939	100.08652	9.49631			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.72911	100.07817	8.70794			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	8.99922	100.08103	8.97740			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.64957	100.10890	11.62132			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	64.28184	100.20368	64.07633			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.16597	100.21459	38.07333			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.20368	65.50855	100.20368	65.29912			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.07912	100.19795	37.98671			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.46143	100.07944	1.45789			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.59864	100.38297	0.59718			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	62.93782	100.00000	62.58770			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	62.93782	100.00000	62.58770			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.39722	100.00000	1.39446			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.46583	100.00000	1.46228			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	47.52769	100.57737	47.42142			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	44.02821	101.33365	43.91789			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.65023	100.08266	20.60016			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.08494	100.08218	16.04594			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.63767	101.28616	63.47828			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.19202	98.45245	10.16768			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	96.68589	101.29693	96.34370			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.86951	100.06887	37.77772			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.65260	101.11641	10.62596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	115.36587	5.87832	115.36587	5.86356				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.34551	100.08387	13.31315				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.43176	100.08483	13.39919				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.50333	115.54905	4.49199				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.39077	113.64754	32.32347				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.13178	115.36587	4.12139				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.99494	117.71276	5.97963				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.64355	118.00209	10.62085				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.76974	101.27177	11.74027				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.78755	100.00000	17.74446				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.46654	100.20020	17.42415				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.90866	100.17418	15.87006				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.19195	4.73000	109.16959				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.10223	100.17741	16.06316				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.36257	100.07144	10.33745				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.43929	100.08326	11.41156				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	29.95262	100.11237	29.87998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	100.09907	12.88764	100.09907	12.85639			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.51580	100.09502	12.48546			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.17501	100.08049	11.14791			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.13432	100.16123	15.09760			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.16521	100.08038	11.13815			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.42625	97.80179	29.35637			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.62798	100.16949	15.59006			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.02548	100.83728	14.98758			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	89.77820	99.94942	89.48300			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	90.91774	101.49845	90.61473			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	89.86845	99.46188	89.57423			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	90.74431	103.49133	90.43669			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	90.15227	97.69123	89.86175			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	89.84043	100.87998	89.54261			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	90.13263	101.02852	89.83346			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	90.49151	101.21079	90.19067			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	90.71677	101.32512	90.41490			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.75388	144.28965	18.69718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	100.90946	82.26099	100.90946	82.01942			0.00	0	5,000,000.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	43.11940	103.60434	43.00920			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.43777	101.69223	22.38137			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.58178	103.43851	16.53946			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.22428	102.25429	10.19845			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.41805	101.76484	8.39664			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	15.17127	100.00000	15.14248			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.48453	261.70847	3.46856			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.38640	273.38978	3.37041			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.52864	256.75899	3.51267			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.59383	123.65104	2.58694			0.00	0	200,000.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.87937	101.04016	7.85967			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.87452	123.78317	2.86666			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.20709	101.29456	14.17151			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	12.14414	101.45459	12.11367			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	90.28389	101.10626	89.98402			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.74999	100.92257	7.73042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.00005	55.14652	100.00005	55.01293			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.46443	98.38735	2.45880			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.17500	101.21006	98.90302			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	53.02006	100.00000	53.02005			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	88.15259	100.42877	87.94440			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.84927	100.00000	0.84715			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.96890	104.97509	11.93862			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	86.20694	100.28475	86.00829			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.44030	100.19981	85.24535			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.43543	100.80772	7.41667			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.88275	101.07593	15.84390			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.27258	100.44759	8.25246			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.90471	100.17395	37.81275			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.37261	100.76967	14.33755			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	42.70331	100.98200	42.59663			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	87.88384	100.85889	87.59825			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.55791	102.64440	14.52100			0.00	0	2,000,000.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.35943	100.85054	62.20384			0.00	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	3.02426	108.09035	3.01685			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	11.00093	101.11747	10.97311			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.68078	100.16642	55.54569			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.43010	107.16699	35.34757			214,333,980.00	2,000	50,002,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.10651	108.33117	25.04752			1,841,629,890.00	17,000	1,317,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.39757	107.16932	12.36870			750,185,240,000.00	7,000,000	7,000,000.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.90351	109.08100	9.88010			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.39494	117.62764	14.35840			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.63252	108.91524	11.60462			1,089,152,400.00	10,000	1,507,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.92010	118.59653	11.88965			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.42543	109.40010	9.40274			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.77731	86.57971	12.75208			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.24551	100.55204	16.20596			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.40902	101.32185	17.36539			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.93675	101.40666	22.87924			435,845,824,680.00	4,298,000	2,149,000.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.88938	107.64302	15.85183			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	91.47870	100.00000	91.25000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99796	100.00000	99.99789			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99891	100.00000	99.99884			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99857	100.00000	99.99850			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99755	100.00000	99.99748			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99714	100.00000	99.99707			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.55573	101.20169	8.53432			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.63042	101.57032	10.60372			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.69421	100.58455	8.67256			0.00	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	8.86370	100.59878	8.84163				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.19126	100.62628	9.16837				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.41353	100.00000	2.40730				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.59770	100.66039	9.57379				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.16184	100.70773	10.13651				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	27.40728	100.25900	27.34073				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.63204	101.08226	12.60011				0.00	0	300,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.04723	101.25499	17.00455				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	12.08377	100.11004	12.05447				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.75980	101.64234	29.68502				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.25813	100.23736	8.23808				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.35010	99.99999	12.32018				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.11691	101.18024	22.06157				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.00143	100.20054	8.97958				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	96.66959	101.50868	96.41757				0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	96.66959	101.50868	96.41757				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00080	100.00000	50.00078				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	84.04144	100.00000	83.86636				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	94.06905	101.18125	93.74562			735,385,325,000.00	7,268,000	3,634,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.36545	101.21718	22.30946				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.69174	107.10005	22.63199				0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	96.80581	101.59173	96.55324				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	94.14245	101.22625	93.81863			91,710,982,500.00	906,000	453,000.00	
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.70209	101.28016	22.64523				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.48018	117.06290	20.42184				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	96.98198	101.69896	96.72870				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	94.27455	101.30724	93.95005				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.13457	101.36111	23.07658				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.41244	114.94363	21.35242				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	97.60610	102.07916	97.35030				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	94.45067	101.41519	94.12524				0.00	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	23.66265	101.46001	23.60329			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	97.97766	102.24978	97.72048			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	98.88664	102.77072	98.62584			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.42786	120.49879	9.40333		83,264,663,890.00		691,000	31,984,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.34223	278.97229	3.32624			0.00	0	78,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.33842	279.46415	3.32243			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.62396	109.78196	9.60071		85,739,710,760.00		781,000	29,779,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.60030	110.08516	9.57707			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.09000	113.99531	1.09000	113.98317		545,436,000,000.00		500,400,000	554,518,000.00
I2038	On 31/01/2038	Spot Bond	1.86500	111.49294	1.87500	111.26519		768,380,000,000.00		412,000,000	341,585,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	116.81876	2.01500	116.95010		1,333,200,000,000.00		660,000,000	517,821,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.96919	94.50000	26.92008			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.71448	111.10415	25.65281			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.93940	101.98179	26.87298		203,963,580,000.00		2,000,000	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.26677	100.56090	22.21136			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	99.44789	99.93156	98.90184			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	56.42148	100.23834	56.28450			0.00	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	55.79353	100.38793	55.65790			525,430,425,620.00	5,234,000	2,617,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.08335	104.99431	48.97092			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	15.62814	110.23108	15.59089			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	9.99807	114.54738	9.97350			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	49.21363	103.99743	49.10054			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.01175	101.06758	42.90422			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	40.30895	100.58995	40.20748			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	33.00248	111.22906	32.91942			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	13.27007	108.02289	13.23845			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.09004	100.81617	29.01667			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.97885	100.86946	10.95114			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.89590	123.12082	3.88558			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.51802	127.68743	2.51116			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.71426	99.85267	21.66055			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.08581	99.84531	9.06334			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	9.12727	108.72274	9.10552			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.36155	100.33316	19.31450			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.97022	100.11008	8.94846			0.00	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	15.58453	100.65809	15.54528			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.49138	102.66026	10.46752			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.91704	99.50921	8.89717		497,546,050.00	5,000	5,000.00	
IBL48	On 19/03/2016	Spot Bond	100.00000	8.75824	100.00000	8.73702		850,000,000,000.00	8,500,000	350,500,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	97.51226	100.00000	97.27384		0.00	0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00160	100.00000	0.00160		0.00	0	0.00	
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.69784	100.89947	24.64247		0.00	0	0.00	
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.69784	100.89947	24.64247		0.00	0	0.00	
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.54695	101.97863	9.52525		0.00	0	0.00	
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.36588	100.89947	9.34488		0.00	0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.14001	4.00000	100.12923		0.00	0	0.00	
IDW001	On 30/06/2016	Spot Bond	100.90751	14.85252	100.90751	14.81545		0.00	0	0.00	
IDW002	On 30/06/2016	Spot Bond	100.84756	14.65560	100.84756	14.61904		0.00	0	0.00	
IDW003	On 30/06/2016	Spot Bond	99.83295	14.88800	99.83295	14.85119		0.00	0	0.00	
IFM01	On 31/03/2016	Spot Bond	114.58662	22.81320	114.58662	22.75649		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	99.86601	31.50909	99.86601	31.43116		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	99.86601	31.50909	99.86601	31.43116		0.00	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	10.52247	100.72296	10.49595			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.52661	100.00000	7.50837			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	92.47017	101.81841	92.15477			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	88.44913	101.39919	88.15847			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	86.48083	101.19088	86.20352			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.52904	103.56174	26.46895			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	82.87336	100.41740	82.62061			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	59.58879	100.58388	59.43880			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	56.06548	100.00000	55.92817			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	95.70412	101.41671	95.47120			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.49149	101.24311	18.44467			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	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	1.33382	100.00000	1.28680			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	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	71.42857	100.00000	71.28906			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	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	89.98475	100.81810	89.68563			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	89.34169	100.00000	89.06250			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.48460	100.70818	90.26731			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.58025	101.98370	19.53090			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.40655	106.31357	19.35580			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.63419	104.39662	18.58624			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.37060	99.99991	8.35033			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.65431	100.36848	29.58223			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.93945	100.00021	10.91294			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.12307	6.50000	103.10495			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	101.09431	101.36114	100.81968			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.41861	101.10456	98.15825			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.29194	100.08473	11.26456			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.09033	101.44140	30.01487			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.77511	100.25042	85.57887			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	87.75835	100.38408	87.55263			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	82.61688	100.38408	82.36574			0.00	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	22.44035	100.00000	22.38415			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.36182	100.00000	14.32586			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.97060	100.27920	84.77792			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.46016	100.08647	81.27861			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	98.16176	100.00000	99.58709			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	97.76785	100.00000	99.09539			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	95.35091	100.00000	95.10890			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	56.09381	100.00000	55.95176			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	56.09381	100.00000	55.95176			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	56.53808	100.00000	56.38254			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	57.07099	100.00000	56.89915			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	85.48009	100.00000	85.28037			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	81.15502	100.00000	80.90909			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	54.78600	100.00000	54.64882			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	79.31034	100.00000	79.08309			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	53.74491	100.00000	53.61471			0.00	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	13.85172	100.00000	13.81816				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	78.24485	100.00000	78.02750				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	83.47648	100.00000	83.29097				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	78.02750	100.00000	77.81135				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	94.16453	100.90615	93.92717				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	61.88263	100.92542	61.72640				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	61.88263	100.92542	61.72640				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.50951	101.29332	64.34792				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.93056	100.00000	60.78296				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.83337	102.06095	31.75309				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.22484	101.68471	26.15818				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	57.92884	100.42003	57.78798				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.43826	101.24581	22.38207				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.83170	101.27443	13.79706				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.39623	101.29354	10.37019				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.98866	107.00679	14.95341				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	52.02577	105.51634	51.90413				633,098,040.00	6,000	6,000.00

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	16.88811	100.55058	16.84609			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.35710	111.16948	15.31965		1,000,525,320.00		9,000	12,509,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.45214	100.64446	29.37797			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.48669	100.00026	20.43705			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.60058	106.83400	25.54045			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.00854	100.08056	9.98428			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.29407	100.38986	8.27392			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.73111	117.02647	2.72417			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.09698	129.51692	2.09108			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	82.54776	100.38643	82.29984			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.55016	99.81973	7.53148			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	9.04083	101.53934	9.01814			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.93989	101.19270	8.91751			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.24585	100.25130	8.22583			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.58355	99.94061	7.56398			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	63.73277	100.95973	63.57360			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.49780	92.45654	2.49237			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.42507	95.34778	2.41967			0.00	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	0.00289			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	59.01045	100.52241	100.52241	58.86198			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	109.50837	103.46133	103.46133	109.20230		4,345,375,860,000.00	42,000,000	11,000,000.00	
IV04E	On 10/03/2014	Spot Bond	100.00000	56.06548	100.00000	100.00000	55.92817			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	98.91726	99.88087	99.88087	98.65024			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.14720	114.89453	114.89453	18.10174			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.93888	101.30356	101.30356	10.91117			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.07473	129.51692	129.51692	2.06888			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	76.20042	100.00000	100.00000	76.04167			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	71.01167	100.00000	100.00000	70.87379			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	50.00006	100.00000	100.00000	50.00005			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	99.72678	100.00000	100.00000	99.45504			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	97.85523	100.00000	100.00000	97.59358			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	96.05263	100.00000	100.00000	95.80052			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	94.31525	100.00000	100.00000	94.07216			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	91.02244	100.00000	100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 09/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		1,200,000,000,000.00	12,000,000	12,000,000.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	96.78221	99.74330	96.43741			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.06953	100.81205	8.04918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.01716	42.52349	101.01716	42.41723			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.92798	101.02507	21.87318			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.91843	100.00000	9.89387			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	52.71211	100.00000	52.58441			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	34.77704	100.00000	34.60502			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	89.98475	100.81807	89.68563			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	91.78155	100.65963	91.55583			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	90.30100	100.00000	90.00000			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	93.37107	100.00000	93.14553			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	56.74321	100.00000	56.60112			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.97206	100.00000	58.82603			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.82333	100.00000	55.68661			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.86679	101.04078	16.82463			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.37779	100.00000	9.35431			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.44151	100.00000	30.36613			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.35431	100.00000	9.33088		100,000,000,000.00	1,000,000	500,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	96.37281	100.00000	96.13187			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.06178	100.00000	95.82162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.57101	102.42188	2.56523				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.94237	101.21431	10.91467				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	98.64865	100.00000	105.32857				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.96761	153.49881	13.92372				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	62.93699	101.46222	62.77910				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	25.99870	100.47188	25.93545				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.61220	103.08494	10.58785				2,370,953,620.00	23,000	4,509,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.61184	101.72477	1.60820				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.38104	100.30391	18.33639				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.20836	100.60223	23.15645				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.67668	100.33330	14.64102				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	89.68557	100.80210	89.38848				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.66040	101.14527	64.49865				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	95.86371	98.43044	95.61653				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ02U	On 22/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	98.18823	101.29323	97.93008			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.09748	101.31233	43.98699			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	88.35904	100.54173	88.15066			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	39.45125	100.58073	39.35195			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	31.04756	101.30733	30.96978			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.98521	101.17095	21.93019			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.14273	99.84625	16.10237			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.07206	99.84060	8.05188			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	53.79825	100.25866	53.66762			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	62.63968	101.08567	62.48306			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	63.04868	100.00000	62.89255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.98154	100.00000	59.83134				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.86953	100.00000	44.75842				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.23029	100.00000	34.14737				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.42560	100.00000	29.35192				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.22740	100.00000	21.17597				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.59201	109.95029	12.56174				329,850,870.00	3,000	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.49012	100.21678	27.42339				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.97795	100.18427	55.84213				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	27.04637	100.20050	26.98074				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.97482	101.34831	32.90063				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.00570	101.35889	32.93142				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.58888	101.41174	11.56279				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.70024	103.44664	8.68023				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.34175	103.61067	8.32253				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.29095	101.86568	13.26093				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.51223	104.35890	11.48555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.60146	104.67108	104.67108	11.57451			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.15798	106.18586	106.18586	32.08282			0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.41699	100.06286	100.06286	14.38204			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.04044	100.06556	100.06556	7.02337			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.69003	110.15502	110.15502	9.66444			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.23780	107.16233	107.16233	19.19299			642,973,980.00	6,000	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.41655	100.44922	100.44922	20.36689			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.70059	104.78971	104.78971	13.66892			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.55374	100.42970	100.42970	87.34986			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.33226	104.79935	104.79935	13.30143			523,996,750.00	5,000	6,304,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	39.94494	110.61908	110.61908	39.84789			1,548,667,120.00	14,000	709,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.21069	110.59153	110.59153	22.15675			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.37249	115.34633	115.34633	12.34141			1,038,116,970.00	9,000	2,803,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	67.42142	102.81634	102.81634	67.26793			1,645,061,440,000.00	16,000,000	8,000,000.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	96.61106	98.48888	98.48888	96.35986			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	92.40506	100.00000	100.00000	92.17172			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	80.39648	100.00000	100.00000	80.21978			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.47330	100.00000	100.00000	6.45709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17150	100.00000	0.17107			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.77760	100.00000	6.76064			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.86060	100.00000	6.84342			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.30456	100.89771	6.28865			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.38850	100.61875	6.37242			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.50443	100.62967	6.48804			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.55907	100.63509	6.54256			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.62466	100.64159	6.60798			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.78857	100.65787	6.77148			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.89781	100.66881	6.88044			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.01797	100.68074	7.00029			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.12717	100.69157	7.10922			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.18178	100.69687	7.16369			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.83650	100.76218	7.81674			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.59939	100.83813	8.57769			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17150	100.00000	0.17107			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17150	100.00000	0.17107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	103.67668	10.73371	103.67668	10.70897			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.83029	101.36748	42.72294			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.47489	100.92433	29.40129			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.88445	100.76441	27.81416			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.37777	100.97362	10.35155			0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.87479	100.60434	19.82476			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.05322	100.47967	9.03046			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.61112	112.76469	19.56353		902,117,520.00	8,000	8,311,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.17010	100.61353	20.12097		0.00	0	500,000.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.90887	122.79495	9.88312		859,564,650.00	7,000	4,205,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.67305	32.99078	3.67018		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	101.43082	97.07587	101.43082	96.82296		0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.31580	108.29303	28.24855		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.46166	101.23516	22.40542		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.60158	101.30698	8.58003		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.01388	104.56520	47.90426		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.00004	54.60930	100.00004	54.47702		33,962,413,584,960.00	339,624,000	173,812,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.30163	109.74955	15.26529		1,536,493,700.00	14,000	5,509,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.55787	100.00006	14.52260			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	117.16123	119.17407	116.77593			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.32159	100.00000	37.25078			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.14103	100.00000	47.05160			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.59112	100.00000	35.52359			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.74807	100.00000	33.68404			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.49666	100.55018	28.42496			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	53.38651	99.94761	53.38649			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	53.35136	99.94811	53.35134			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	53.35136	99.94811	53.35134			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	53.35136	99.94811	53.35134			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.77205	99.86407	22.71573			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.40012	101.50309	23.34139			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.93625	101.36582	22.87876			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.57090	100.40506	20.52089			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.63757	80.20911	20.60429			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.39637	100.38119	15.35894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.87280	101.10639	16.83061			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.53225	101.21257	17.48837			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.77333	101.03995	16.73140			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.64345	101.41775	14.60673			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.65452	76.11506	16.62872			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	82.61148	100.41337	82.36625			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	55.63628	100.10537	55.50136			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	55.58681	100.10374	55.45202			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.68446	99.82783	21.63084			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.90723	100.74066	9.88225			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.94167	100.07228	8.92000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.18019	100.06803	19.13370			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.80376	101.43571	9.77917			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586			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	19.98044	110.75661	19.93264			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	69.44082	105.36061	69.30841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	106.42411	52.95402	106.42411	52.82934				0.00	0	3,606,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.88532	101.17472	7.86558				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.88505	119.90407	17.83869				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.30412	108.97397	10.27628				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.92257	100.47393	21.86924				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.16669	156.96491	6.14663				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.58559	115.40836	9.56149				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	82.77211	97.39714	82.58970				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.98494	100.19307	55.84908				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.06418	114.59979	10.03573				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.36179	100.55569	12.33068				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.85812	100.53494	39.75783				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	89.07731	100.49411	88.86533				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.06483	100.52625	20.01434				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.05579	116.99821	10.02684				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.09557	100.56446	39.99466				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.52540	89.22956	100.52540	89.01716			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.23818	100.54276	20.18726			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.46020	114.44931	10.43068			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.38286	100.59918	40.28120			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	89.43730	100.56709	89.22432			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.56774	100.57314	20.51597			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	89.46690	100.57316	89.25384			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	89.63840	100.58790	89.42491			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	89.84742	100.65124	89.63331			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	90.12220	100.70756	89.90733			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.15088	100.72887	9.12782			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.76861	100.67612	13.73392			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	74.98272	134.34526	74.76443			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	49.43885	108.59837	49.32053			0.00	0	32,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.72520	125.30314	13.68857			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.81347	134.80590	13.77421			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.51318	171.14853	5.49406			0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	12.63209	135.14144	12.59631			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	97.27505	101.23304	97.02144			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.62613	101.21485	43.51693			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.49480	101.18197	43.38596			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.72542	101.47481	12.69313			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	29.58799	100.95122	29.51328			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	91.61442	100.91565	91.30755			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.79568	101.05067	21.74120			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.45874	100.00000	1.45520			0.00	0	1,200,000,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.63759	100.00000	16.59640			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.69170	100.00000	16.65036			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.72416	100.00000	16.68274			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.50317	100.00000	17.45983			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.36874	100.00000	18.32326			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.77859	100.00000	23.71971			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.61304	108.19161	21.56175			1,947,448,980.00	18,000	10,109,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.31042	100.00000	6.29461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	104.37000	17.16279	104.37000	17.12921				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.33201	100.00000	25.36152				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.12692	100.00000	9.10481				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	85.00698	100.19068	84.81523				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	56.14087	100.00000	56.03436				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	75.43095	100.00000	75.28391				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
PPC01	On 28/03/2016	Spot Bond	100.00000	6.87195	100.00000	100.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.09758	100.10564	38.00520				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.70366	100.09773	33.62194			180,175,914,000.00	1,800,000	900,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.31514	100.09376	84.12595				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.43741	100.09863	84.24794				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	79.14139	100.10500	78.91952				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.21422	100.10840	38.12156				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.70235	100.10173	33.62063				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.64120	100.10673	84.45126				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	79.16692	100.10663	78.94499				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.47494	100.11457	38.38165				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	33.70077	100.10653	33.61905				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	85.00801	100.12130	84.81721				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.76309	100.12138	38.66908				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	33.69894	100.11212	33.61722				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	85.33404	100.13423	85.14250				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00019	100.00000	0.00024				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	59.86779	100.68448	59.71695				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.78790	116.98567	34.70094				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.18305	91.25497	33.11533				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90246	40.60007	0.90154				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.54500	118.54596	5.52500	118.57910		57,906,490,450,000.00	443,010,000	6,188,585,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.44534	124.15418	19.39437		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	16.86316	86.87026	16.83014		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	13.38112	130.95502	13.34454		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	9.07148	82.70497	9.05444		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	76.50320	107.05466	76.34006		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.47000	128.49548	7.48500	128.31990		79,710,726,600,000.00	670,780,000	1,578,577,999.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81280	38.29047	0.81201		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.74530	36.16829	0.74462		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	2.30000	211.73006	2.30000	211.70054		21,740,924,800.00	9,452,576	67,000,000.00	
R197	On 07/12/2023	Spot Bond	0.84000	290.57216	0.84000	290.54330		44,890,324,080.00	53,440,862	181,722,912.00	
R201	On 21/12/2014	Spot Bond	5.34000	107.87697	5.32000	107.89542		178,356,000,000.00	33,400,000	776,418,537.00	
R202	On 07/12/2033	Spot Bond	1.66500	217.92240	1.65000	218.40449		1,086,180,247,485.00	652,360,509	1,150,356,400.00	
R2023	On 28/02/2023	Spot Bond	6.91000	106.52320	6.91000	106.50354		15,444,264,600,000.00	235,060,000	3,119,785,262.00	
R203	On 15/09/2017	Spot Bond	5.97500	109.07106	5.95500	109.13520		13,290,372,968,900.00	224,330,204	5,092,772,184.00	
R204	On 21/12/2018	Spot Bond	6.23500	110.49798	6.22000	110.55446		2,959,282,678,845.00	474,624,327	4,776,118,078.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.56499	108.88836	8.54478		69,597,301,954,320.00	639,162,000	2,622,867,820.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.80017	100.00000	43.69171		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.34500	103.13306	5.33000	103.12993		3,400,745,560,000.00	636,248,000	1,674,541,000.00	
R207	On 15/01/2020	Spot Bond	6.45500	105.73060	6.44500	105.76791		8,118,142,543,285.00	257,651,827	5,368,615,573.00	
R208	On 31/03/2021	Spot Bond	6.58500	100.94160	6.58500	100.92363		45,337,990,428,180.00	885,040,308	7,920,148,924.00	
R209	On 31/03/2036	Spot Bond	8.29500	79.07809	8.31500	78.89025		15,656,381,052,165.00	887,447,987	9,708,736,955.00	
R210	On 31/03/2028	Spot Bond	1.47500	163.24667	1.47500	163.22759		666,335,675,000.00	451,753,000	354,837,000.00	
R211	On 31/01/2017	Spot Bond	0.50000	114.67911	-0.50000	114.67035		0.00	0	359,189,000.00	
R212	On 31/01/2022	Spot Bond	0.60000	136.07790	0.62000	135.84889		173,400,000,000.00	289,000,000	1,410,615,000.00	
R213	On 28/02/2031	Spot Bond	8.03500	90.76172	8.04500	90.65491		15,244,034,140,000.00	897,204,000	4,624,111,086.00	
R214	On 28/02/2041	Spot Bond	84.68795	8.08337	84.68795	8.06787		629,966,559,906,000.00	438,680,000	7,090,432,671.00	
R224C	On 15/09/2013	Spot Bond	96.64575	68.70838	96.64575	68.58361		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	47.36664	94.28171	47.26732		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.97814	91.87036	32.91046		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.54652	88.83566	23.49954		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.86316	86.87026	16.83014		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	12.25578	84.86749	12.23224		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	9.07148	82.70497	9.05444		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	81.29904	97.62766	81.12264		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	95.17874	56.37178	95.17874	56.25134			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.96357	92.80992	38.88205			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.32118	90.60553	27.26515			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.64626	87.76872	19.60702			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.17001	85.82547	14.14223			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.40171	83.71772	10.38175			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.79101	81.42381	7.77640			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.23892	77.48625	6.22770			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.87428	75.13464	4.86574			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.97013	72.16183	3.96342			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.17921	70.13136	3.17396			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.57763	68.17127	2.57348			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.11965	66.23386	2.11632			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.89403	63.06100	1.89118			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.60292	61.24492	1.60056			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.40980	59.05342	1.40780			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.21727	57.39997	1.21558			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.06059	55.80907	1.05915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	54.27807	0.93202	54.27807	54.27807	0.93079			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82212	52.85822	52.85822	0.82106			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.73026	51.49553	51.49553	0.72934			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.09902	44.45722	44.45722	1.09781			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.02312	43.11572	43.11572	1.02203			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95821	41.83089	41.83089	0.95721			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90246	40.60007	40.60007	0.90154			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.85439	39.42073	39.42073	0.85354			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81280	38.29047	38.29047	0.81201			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77670	37.20704	37.20704	0.77597			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74530	36.16829	36.16829	0.74462			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	57.48208	100.16140	100.16140	57.34263			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	95.55430	101.36584	101.36584	95.22061			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.07365	101.68455	101.68455	16.03325			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.59512	100.60342	100.60342	21.54075			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.62597	100.00000	100.00000	2.61947			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.42174	100.32689	100.32689	86.22344			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.42270	100.32010	86.22440			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	81.21497	100.32441	80.98099			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.57925	101.54349	21.52507			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.38853	100.00000	8.36822		5,000,000,000,000.00		50,000,000	164,000,000.00
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.67368		70,000,000,000,000.00		700,000,000	450,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	91.08111	100.00000	90.93374			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.00000	51.82470	100.00000	100.00000		101,000,000,000,000.00		010,000,000	520,000,000.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.61521	101.21857	30.53858			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.64467	100.60466	20.59270			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	65.87342	101.28378	65.70842			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.95499	100.77784	8.93240			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.20951	100.00000	9.18645			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.26634	100.38116	39.17090			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.09902	30.72410	102.09902	30.64573			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.04833	99.79665	13.01608			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.17681	101.65073	13.14333			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.90525	101.46985	16.86237			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.90525	101.46985	16.86237			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	95.28741	101.38750	94.95575			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	84.33539	100.62446	84.07457			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	80.06657	100.24328	79.83997			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.73024	101.50905	65.56527			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.08390	99.91990	14.05950			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.72155	99.90988	11.62551			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.66582	100.25061	85.47116			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	18.02358	100.36848	17.97978			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	60.15345	100.00000	60.00449			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.50168	12.95000	101.46650			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.31342	100.00000	34.23029			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	58.55688	100.51732	58.41437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.19964	100.00000	55.06142			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.27805	100.62598	29.20433			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.92042	5.25000	100.90596			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98547	100.00000	0.98306			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.27972	100.00000	4.26912			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.86003	100.00000	9.83534			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.32160	101.48404	20.27559			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.87014	115.23085	12.83800		345,692,550.00	3,000	5,002,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.92119	104.86804	10.89975			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.13776	114.56238	16.09744			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.34355	100.56539	11.31500			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.38215	107.95466	13.35044			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.23415	101.20234	8.21354			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.44542	100.11990	7.42737			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.28328	101.08312	8.26234			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.67345	101.24095	8.65173			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.64834	101.21627	8.62669			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.22789	107.37565	26.16568			0.00	0	14,603,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	102.36256	104.11231	102.36256	103.83211			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.11516	105.03639	13.08478			0.00	0	6,602,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	46.53888	132.16219	46.40578			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	57.64343	162.56493	57.49807			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	98.32780	155.18315	97.91846			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.30089	120.12124	20.24906			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.21803	120.50039	20.16628			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.17666	120.69056	20.12495			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	10.00446	106.46393	9.98128			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.26240	120.29708	20.21060			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.24169	120.39190	20.18991			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	97.69181	215.59863	97.13131			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.81975	100.10760	8.79836			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.23715	99.06612	40.14049			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	38.73905	100.00010	38.64520			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.85589	99.81852	10.82905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	99.79990	97.47785	99.79990	97.12790				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.28809	100.00000	61.13462				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	10.00819	109.84578	9.98441				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	60.89195	100.78863	60.73839				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.14285	100.87410	13.11005				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.57758	99.99987	7.55923				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.42543	100.00000	1.42225				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.80933	99.99997	7.79041				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.40278	113.08735	11.37473				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.64428	109.22356	12.61388				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.99567	100.77436	7.97551				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.78323	100.47821	27.71336				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.22791	100.50480	9.20470			170,858,160,000.00	1,700,000	1,700,000.00	
SBS24	On 23/05/2019	Spot Bond	100.51996	7.81503	100.51996	7.79537				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.56407	106.95022	11.53673			2,245,954,620.00	21,000	3,314,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.55361	102.76906	10.52947				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.25044	104.14309	11.22441				0.00	0	4,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	54.46782	103.79928	54.46781				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	15.73315	120.54819	15.69220			482,192,760.00	4,000	1,105,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	92.37790	120.15971	92.14151			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.39220	272.67152	3.37622			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.79101	123.12082	4.77833			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.67338	114.44000	9.64696			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	3.62235	100.00000	3.61357			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24812	82.63494	0.24758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	120.42805	5.11021	120.42805	5.09653				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.12307	6.50000	103.10495				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.97661	100.12305	10.94999				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	98.90235	99.88484	98.36251				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.38430	99.87542	22.32893			28,524,419,952.00	285,600	142,800.00	
SHS04	On 29/06/2017	Spot Bond	100.24421	9.94336	100.24421	9.91868				0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	13.02740	103.11523	12.99767			515,576,150.00	5,000	5,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	8.95148	100.24161	8.92975				0.00	0	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	74.39088	105.71322	74.23821				0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.92411	112.32955	13.88986				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	87.05381	101.56711	86.86136			507,835,550.00	5,000	5,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	10.11102	105.65786	10.08774				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	40.00525	100.80059	39.90435				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.54114	100.58343	12.50957				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.35253	100.81342	20.30119				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.32449	100.58796	9.30102				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.58226	107.52630	16.54310				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.08586	101.25454	22.03055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA03	On 22/04/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.95573	100.41357	10.92910			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.57263	99.94314	10.54703			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.39035	101.14726	10.36435			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.29896	94.17275	7.28349			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.32946	93.82087	7.31398			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.68351	104.67610	31.61032			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.73337	101.56575	8.71358			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.30367	100.11486	9.28110			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.88847	107.35953	9.86540			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.97048	121.64737	19.91897			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.22236	105.50721	2.21699			0.00	0	10,000,000.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.20320	100.00000	11.18269			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN986	On 19/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	100.00000	74.48980	100.00000	99.99993				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	25.04436	119.55998	24.97995				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.43880	111.67266	12.40851				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	43.60664	100.00000	43.50905				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.70478	100.00000	29.63123				0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.22205	100.00000	15.18393				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.36744	104.23307	48.25731				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.54520	101.16928	98.28435				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	97.00586	101.07247	96.75333				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	21.16103	100.91059	21.10821				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	14.02827	110.02135	13.99433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	100.00000	53.90559	100.00000	53.77357			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	59.25770	100.55190	59.10858			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	59.66738	100.62855	59.51713			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.53723	101.17076	7.51837			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.76926	101.20716	7.74982			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.85376	103.42947	8.83340			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.86468	100.80622	9.84007			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.14761	100.83814	10.12229			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.95150	100.90574	2.94485			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.47080	100.17362	7.45227			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.76583	100.18041	7.74657			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.02925	100.00000	3.02247			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.26766	101.28535	8.24696			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.65655	100.89554	10.62995			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.33184	101.45249	9.30844			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.59411	101.00134	11.56515			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.69640	102.14068	13.66183			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.50912	101.44362	15.47023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.61721	101.20953	13.58312			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.84028	101.06155	6.82318			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.36311	101.14347	7.34469			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.44768	105.45079	7.42834			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.40664	101.30716	8.38558			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.86952	101.37985	8.84728			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.74207	102.14790	13.70739			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.30627	101.15653	13.27299			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.83013	101.18212	16.78801			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.56361	101.20040	13.52966			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.53651	101.18212	7.51765			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.65253	101.20040	7.63338			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.71053	101.20953	7.69123			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.39207	101.17116	13.35856			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.56361	101.20040	13.52966			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.15277	101.30089	14.11732			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.29001	101.30089	8.26924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.15277	101.30089	14.11732			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	15.00832	101.44699	14.97068			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.44632	101.48350	9.42262			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.95491	101.43786	14.91739			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.20835	102.16719	19.15987			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.03679	102.21271	14.00135			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.36706	102.19450	19.31815			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.65516	99.87885	65.49276			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.35149	111.48563	29.28013		557,428,150.00		5,000	2,004,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.96881	102.36770	6.95536			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.99856	111.51511	12.96678		250,016,876,620.00		2,242,000	995,010,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	9.00464	120.69176	8.98156		192,382,665,440.00		1,594,000	233,408,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.76438	122.92168	12.73065			0.00	0	109,736,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.22593	112.54971	9.20319		64,490,983,830.00		573,000	146,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.50489	105.64973	11.47797		220,807,935,700.00		2,090,000	9,777,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.99929	100.66243	6.98166			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.16300	100.67816	7.14494			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.37030	100.69808	7.35173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.39211	100.70018	7.37348			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.41659	100.79857	8.39536			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.27810	101.00182	14.24202			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.98484	101.21676	22.41201			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.57850	101.26720	10.09765			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.24550	101.29746	8.80454			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298	10.00000	99.86623			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564	9.75000	99.86957			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725	100.00000	9.87172			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	90.97385	97.87620	90.75246			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	79.89628	99.82860	79.72207			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	85.36678	97.76060	85.17204			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	80.60103	100.00000	80.42807		5,200,000,000,000.00	52,000,000	104,000,000.00	
TWCJ01	On 14/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.49880	120.75743	9.47444			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.68384	101.23503	43.57447			0.00	0	80,000,000.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.38867	101.32511	14.35262			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.43350	101.70719	22.37710			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.37360	110.55481	11.34643			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.61451	100.00000	61.46022			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.86219	100.00000	61.70728			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	61.94475	100.00000	61.78964			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.00000	99.99995	100.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.00000	42.18748	100.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.08136	100.80302	21.02819			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.05426	100.83292	13.02133			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.70780	100.83423	9.68332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	100.00000	7.50847	100.00000	100.00000				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.00000	1.33635	100.00000	100.00000				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.11724	128.75000	13.08753				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.33237	121.77342	18.28427				0.00	0	94,503,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	5.01584	243.55465	4.99343				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	25.14134	107.94222	25.08146				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	13.15323	110.97172	13.12119				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	11.04389	113.15781	11.01656				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.87343	112.59168	10.84663				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.69133	113.82178	10.66475				0.00	0	347,800.00
Z006	On 31/08/2013	Spot Bond	96.69614	70.62517	96.69614	70.49327				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	58.88725	95.45272	58.76114				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.30063	87.68655	19.26190				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.91954	93.89641	45.82252				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.22657	92.71091	38.14622				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.84373	86.49267	15.81248				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	28.48252	90.84932	28.42365			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.26568	87.67412	19.22702			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.30731	67.16812	2.30362			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.25979	100.00000	9.24222			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03729	100.00000	0.03722			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.25979	100.00000	9.24222			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.28169	100.00000	11.26028			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.49124	100.00000	9.47323			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.93164	100.00000	8.91469			0.00	0	0.00

**Total for j-Bonds :** ,451,056,088,967,410.00 ,634,619,380 95 210 657 146.00

**Grand Total:** ;1,056,467,909,390.00 ;34,719,373 95 212 404 499.00