



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 09/04/2013

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	9.00130	9.00130	9.10650	9.10650		11.93	417,057,232.90	46,333	559,203.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	13.06750	0.01307	16.40230	0.01640	13.068	17.88	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,261.76750	1.26177	1,159.90230	1.15990	1,261.768	17.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	5.42210	0.00542	6.78790	0.00679	5.422	20.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,854.12210	1.85412	1,750.28790	1.75029	1,854.122	20.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	4.17360	0.00417	5.38550	0.00539	4.174	21.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,002.87360	2.00287	1,898.88550	1.89889	2,002.874	21.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	26.90100	0.02690	34.37210	0.03437	26.901	15.88	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	875.60100	0.87560	777.87210	0.77787	875.601	15.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	24.91790	0.02492	31.76380	0.03176	24.918	16.09	14,950.74	600	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	913.61790	0.91362	815.26380	0.81526	913.618	16.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	20.23680	0.02024	25.73740	0.02574	20.237	16.64	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,018.93680	1.01894	919.23740	0.91924	1,018.937	16.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	70.00090	0.07000	92.29420	0.09229	70.001	13.61	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	468.70090	0.46870	385.79420	0.38579	468.701	13.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	55.55270	0.05555	72.71020	0.07271	55.553	14.08	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	554.25270	0.55425	466.21020	0.46621	554.253	14.08	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	36.27820		0.03628	46.72920	0.04673	36.278	15.11	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	734.97820		0.73498	640.22920	0.64023	734.978	15.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	93.55580		0.09356	122.85850	0.12286	93.556	13.11	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	372.25580		0.37226	296.35850	0.29636	372.256	13.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	89.13490		0.08913	117.15300	0.11715	89.135	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	387.83490		0.38783	310.65300	0.31065	387.835	13.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	78.98020		0.07898	103.99370	0.10399	78.980	13.40	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	427.68020		0.42768	347.49370	0.34749	427.680	13.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	119.12280		0.11912	155.57330	0.15557	119.123	12.69	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	297.82280		0.29782	229.07330	0.22907	297.823	12.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	113.51510		0.11352	148.43980	0.14844	113.515	12.77	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	312.21510		0.31222	241.93980	0.24194	312.215	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	100.59910		0.10060	131.91810	0.13192	100.599	12.98	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	349.29910		0.34930	275.41810	0.27542	349.299	12.98	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	182.76020		0.18276	240.33020	0.24033	182.760	11.93	45,690.05	250	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	181.46020		0.18146	133.83020	0.13383	181.460	11.93	45,365.05	250	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	144.31490		0.14431	187.35010	0.18735	144.315	12.35	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	243.01490		0.24301	180.85010	0.18085	243.015	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	128.03610		0.12804	166.86740	0.16687	128.036	12.56	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	276.73610		0.27674	210.36740	0.21037	276.736	12.56	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	323.47760		0.32348	402.03720	0.40204	323.478	11.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	82.17760		0.08218	55.53720	0.05554	82.178	11.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	296.56920		0.29657	371.90830	0.37191	296.569	11.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	95.26920		0.09527	65.40830	0.06541	95.269	11.80	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	264.83650		0.26484	335.94880	0.33595	264.837	11.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	113.53650		0.11354	79.44880	0.07945	113.536	11.83	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	366.27530		0.36628	449.34640	0.44935	366.275	11.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	64.97530		0.06498	42.84640	0.04285	64.975	11.73	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	337.42520		0.33743	417.53360	0.41753	337.425	11.76		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	76.12520		0.07613	51.03360	0.05103	76.125	11.76		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	330.41090		0.33041	409.75080	0.40975	330.411	11.77		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	79.11090		0.07911	53.25080	0.05325	79.111	11.77		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	528.94620		0.52895	625.59510	0.62560	528.946	11.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	27.64620		0.02765	19.09510	0.01910	27.646	11.79		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	443.61290		0.44361	534.67260	0.53467	443.613	11.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	42.31290		0.04231	28.17260	0.02817	42.313	11.67		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	381.16360		0.38116	465.64450	0.46564	381.164	11.72		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	59.86360		0.05986	39.14450	0.03914	59.864	11.72		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,801.46990		1.80147	1,906.62020	1.90662	1,801.470	17.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.16990		0.00017	0.12020	0.00012	0.170	17.07		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.11590		9.11590	9.22260	9.22260		13.12		13,591,806.90	1,491	57,942.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	86.50740		0.08651	99.67410	0.09967	86.507	16.73		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,170.60740		1.17061	1,077.07410	1.07707	1,170.607	16.73		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	76.45680		0.07646	87.87360	0.08787	76.457	17.14		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,280.55680		1.28056	1,185.27360	1.18527	1,280.557	17.14		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	41.15370		0.04115	46.84230	0.04684	41.154	19.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,925.25370		1.92525	1,824.24230	1.82424	1,925.254	19.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	159.20710		0.15921	184.88830	0.18489	159.207	14.90		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	703.30710		0.70331	622.28830	0.62229	703.307	14.90		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	127.24180		0.12724	147.41780	0.14742	127.242	15.54		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	861.34180		0.86134	774.81780	0.77482	861.342	15.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	120.14520		0.12015	139.11530	0.13912	120.145	15.71		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	904.24520		0.90425	816.51530	0.81652	904.245	15.71		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	220.06810		0.22007	255.63470	0.25563	220.068	14.06		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	504.16810		0.50417	433.03470	0.43303	504.168	14.06		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	163.09230		0.16309	189.49160	0.18949	163.092	14.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	687.19230		0.68719	606.89160	0.60689	687.192	14.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	161.13510		0.16114	187.17420	0.18717	161.135	14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	695.23510		0.69524	614.57420	0.61457	695.235	14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	370.39220		0.37039	428.94580	0.42895	370.392	12.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	254.49220		0.25449	206.34580	0.20635	254.492	12.92	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	250.11040		0.25011	290.03930	0.29004	250.110	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	434.21040		0.43421	367.43930	0.36744	434.210	13.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	234.58530		0.23459	272.27810	0.27228	234.585	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	468.68530		0.46869	399.67810	0.39968	468.685	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,819.83860		1.81984	1,925.83590	1.92584	1,819.839	15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.93860		0.00394	3.23590	0.00324	3.939	15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	694.58420		0.69458	784.12380	0.78412	694.584	12.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	78.68420		0.07868	61.52380	0.06152	78.684	12.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	511.69790		0.51170	586.20480	0.58620	511.698	12.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	145.79790		0.14580	113.60480	0.11360	145.798	12.43	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22350		9.22350	9.33140	9.33140		13.93	359,716.50	39	25,780.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	169.66920		0.16967	190.15820	0.19016	169.669	16.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,216.16920		1.21617	1,128.75820	1.12876	1,216.169	16.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	99.53910		0.09954	110.74750	0.11075	99.539	18.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,876.03910		1.87604	1,779.34750	1.77935	1,876.039	18.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	510.94630		0.51095	570.21850	0.57022	510.946	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	315.34630		0.31535	266.71850	0.26672	315.346	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	433.47360		0.43347	485.84130	0.48584	433.474	13.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	409.97360		0.40997	354.44130	0.35444	409.974	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	276.16840		0.27617	310.12110	0.31012	276.168	15.23	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	742.66840		0.74267	668.72110	0.66872	742.668	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	561.69480		0.56169	625.21790	0.62522	561.695	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	266.09480		0.26609	221.71790	0.22172	266.095	13.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	535.77520		0.53578	597.15270	0.59715	535.775	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	290.17520		0.29018	243.65270	0.24365	290.175	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	524.66630		0.52467	585.10870	0.58511	524.666	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	301.16630		0.30117	253.70870	0.25371	301.166	13.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,267.47620		1.26748	1,368.41830	1.36842	1,267.476	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	43.97620		0.04398	37.01830	0.03702	43.976	13.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	663.05710		0.66306	742.12300	0.74212	663.057	12.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	189.55710		0.18956	160.72300	0.16072	189.557	12.88	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	576.64130		0.57664	641.38840	0.64139	576.641	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	253.14130		0.25314	209.98840	0.20999	253.141	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,836.48280		1.83648	1,942.40770	1.94241	1,836.483	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.98280		0.01298	11.00770	0.01101	12.983	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.33920		9.33920	9.44850	9.44850		14.66	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	433.64920		0.43365	476.25030	0.47625	433.649	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	704.44920		0.70445	637.75030	0.63775	704.449	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	241.28530		0.24129	264.48510	0.26449	241.285	17.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,402.08530		1.40209	1,315.98510	1.31599	1,402.085	17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	181.07470		0.18107	197.82600	0.19783	181.075	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,841.87470		1.84187	1,749.32600	1.74933	1,841.875	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	562.93890		0.56294	617.00460	0.61700	562.939	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	473.73890		0.47374	418.50460	0.41850	473.739	14.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	439.88240		0.43988	483.07120	0.48307	439.882	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	690.68240		0.69068	624.57120	0.62457	690.682	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	436.75290		0.43675	479.64880	0.47965	436.753	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	697.55290		0.69755	631.14880	0.63115	697.553	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,681.04290		1.68104	1,784.95920	1.78496	1,681.043	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	41.84290		0.04184	36.45920	0.03646	41.843	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,234.25500		1.23425	1,331.69820	1.33170	1,234.255	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	95.05500		0.09505	83.19820	0.08320	95.055	13.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	854.22840		0.85423	933.34900	0.93335	854.228	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	215.02840		0.21503	184.84900	0.18485	215.028	13.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.40160		9.40160	9.51020	9.51020		15.05	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	544.81980		0.54482	590.59960	0.59060	544.820	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	733.21980		0.73322	670.39960	0.67040	733.220	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	541.48300		0.54148	586.99910	0.58700	541.483	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	739.88300		0.73988	676.79910	0.67680	739.883	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	538.17410		0.53817	583.42790	0.58343	538.174	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	746.57410		0.74657	683.22790	0.68323	746.574	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.49280		9.49280	9.60020	9.60020		15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,235.54540		1.23555	1,320.64240	1.32064	1,235.545	14.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	292.74540		0.29275	270.44240	0.27044	292.745	14.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	713.53840		0.71354	760.51420	0.76051	713.538	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	820.73840		0.82074	760.31420	0.76031	820.738	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,660.11930		1.66012	1,753.76360	1.75376	1,660.119	14.73	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	167.31930		0.16732	153.56360	0.15356	167.319	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,308.71390		1.30871	1,395.56250	1.39556	1,308.714	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	265.91390		0.26591	245.36250	0.24536	265.914	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,271.88850		1.27189	1,357.87430	1.35787	1,271.889	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	279.08850		0.27909	257.67430	0.25767	279.088	14.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.34780		10.34780	10.44470	10.44470		17.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,688.30340		1.68830	1,760.01080	1.76001	1,688.303	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	490.50340		0.49050	465.31080	0.46531	490.503	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,657.04580		1.65705	1,727.91990	1.72792	1,657.046	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	509.24580		0.50925	483.21990	0.48322	509.246	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,626.21070		1.62621	1,696.24290	1.69624	1,626.211	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	528.41070		0.52841	501.54290	0.50154	528.411	15.38	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 MAXI	On 14/06/2013	Foreign Exchange Future			9.00130		9.00130	9.10650	9.10650		11.93		90,013.00	10	1,186.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	33,742.51560		0.33743	41,753.35530	0.41753	33,742.516	11.76		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	7,612.51560		0.07613	5,103.35530	0.05103	7,612.516	11.76		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,041.08970		0.33041	40,975.08350	0.40975	33,041.090	11.77		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7,911.08970		0.07911	5,325.08350	0.05325	7,911.090	11.77		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,347.76230		0.32348	40,203.72280	0.40204	32,347.762	11.77		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	8,217.76230		0.08218	5,553.72280	0.05554	8,217.762	11.77		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.11590		9.11590	9.22260	9.22260		13.12		0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	42,827.59520		0.42828	49,256.40050	0.49256	42,827.595	12.70		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	20,237.59520		0.20238	15,996.40050	0.15996	20,237.595	12.70		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,273.77180		0.42274	48,649.80950	0.48650	42,273.772	12.72		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	20,683.77180		0.20684	16,389.80950	0.16390	20,683.772	12.72		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	41,725.74000		0.41726	48,048.89560	0.48049	41,725.740	12.74		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	21,135.74000		0.21136	16,788.89560	0.16789	21,135.740	12.74		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.22350		9.22350	9.33140	9.33140		13.93		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	33,106.59430		0.33107	37,144.89770	0.37145	33,106.594	14.70		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	59,756.59430		0.59757	53,004.89770	0.53005	59,756.594	14.70		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,803.57530		0.32804	36,808.40490	0.36808	32,803.575	14.72		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	60,453.57530		0.60454	53,668.40490	0.53668	60,453.575	14.72		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,503.91580		0.32504	36,475.23230	0.36475	32,503.916	14.75		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	61,153.91580		0.61154	54,335.23230	0.54335	61,153.916	14.75		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.75580		13.75580	13.91220	13.91220		11.73		80,719,034.40	5,868	18,386.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,764.91050		1.76491	1,919.52430	1.91952	1,764.910	16.59		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.11050		0.00911	7.32430	0.00732	9.110	16.59		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	800.38880		0.80039	946.33680	0.94634	800.389	11.87		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	44.58880		0.04459	34.13680	0.03414	44.589	11.87		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	257.05350		0.25705	341.73910	0.34174	257.053	11.72		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	291.25350		0.29125	219.53910	0.21954	291.253	11.72		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	15.30	Call	19.19770	0.01920	25.36120	0.02536	19.198	15.15	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,563.39770	1.56340	1,413.16120	1.41316	1,563.398	15.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	83.52720	0.08353	119.44300	0.11944	83.527	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	727.72720	0.72773	607.24300	0.60724	727.727	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	53.12630	0.05313	75.23090	0.07523	53.126	13.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	947.32630	0.94733	813.03090	0.81303	947.326	13.26	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	41.41970	0.04142	58.16530	0.05817	41.420	13.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,085.61970	1.08562	945.96530	0.94597	1,085.620	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	252.50130	0.25250	336.28990	0.33629	252.501	11.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	296.70130	0.29670	224.08990	0.22409	296.701	11.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	248.25380	0.24825	330.89630	0.33090	248.254	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	302.45380	0.30245	228.69630	0.22870	302.454	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	93.92730	0.09393	133.35410	0.13335	93.927	12.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	678.12730	0.67813	561.15410	0.56115	678.127	12.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.92490	13.92490	14.08370	14.08370		12.96	1,281,090.80	92	3,399.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	217.35200	0.21735	261.13190	0.26113	217.352	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,052.45200	1.05245	937.43190	0.93743	1,052.452	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	221.56950	0.22157	266.01910	0.26602	221.570	14.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,036.66950	1.03667	922.31910	0.92232	1,036.669	14.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	219.45240	0.21945	263.56440	0.26356	219.452	14.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,044.55240	1.04455	929.86440	0.92986	1,044.552	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.08610	14.08610	14.24710	14.24710		13.40	140,861.00	10	998.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	354.01940	0.35402	404.74140	0.40474	354.019	14.46	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,177.91940	1.17792	1,067.64140	1.06764	1,177.919	14.46	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	358.80250	0.35880	410.25580	0.41026	358.803	14.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,162.70250	1.16270	1,053.15580	1.05316	1,162.703	14.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	356.40040	0.35640	407.48700	0.40749	356.400	14.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,170.30040	1.17030	1,060.38700	1.06039	1,170.300	14.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future			14.26100		14.26100	14.42460	14.42460		14.03		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	749.48600		0.74949	831.37220	0.83137	749.486	14.04		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	798.48600		0.79849	716.77220	0.71677	798.486	14.04		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	757.64070		0.75764	840.29100	0.84029	757.641	14.02		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	786.64070		0.78664	705.69100	0.70569	786.641	14.02		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	753.49800		0.75350	835.82370	0.83582	753.498	14.03		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	792.49800		0.79250	711.22370	0.71122	792.498	14.03		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09090		0.09090	0.09210	0.09210		21.08		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	342.91190		0.00343	412.23030	0.00412	342.912	19.28		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	252.91190		0.00253	202.23030	0.00202	252.912	19.28		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	62.87040		0.00063	80.27510	0.00080	62.870	21.08		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	972.87040		0.00973	870.27510	0.00870	972.870	21.08		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	10.28080		0.00010	13.49770	0.00013	10.281	23.31		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,920.28080		0.01920	1,803.49770	0.01803	1,920.281	23.31		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09210		0.09210	0.09340	0.09340		20.17		0.00	0	1,252.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	559.41820		0.00559	637.41880	0.00637	559.418	18.58		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	349.41820		0.00349	297.41880	0.00297	349.418	18.58		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	210.33390		0.00210	245.92870	0.00246	210.334	20.17		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	1,000.33390		0.01000	905.92870	0.00906	1,000.334	20.17		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	78.15320		0.00078	93.37630	0.00093	78.153	21.94		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,868.15320		0.01868	1,753.37630	0.01753	1,868.153	21.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.75670		11.75670	11.85740	11.85740		11.36		7,641,855.00	650	68,185.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	51.50890		0.05151	68.00910	0.06801	51.509	13.56		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	794.80890		0.79481	710.60910	0.71061	794.809	13.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	550.52720		0.55053	639.02030	0.63902	550.527	11.16		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	53.82720		0.05383	41.62030	0.04162	53.827	11.16		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	443.05100		0.44305	525.42870	0.52543	443.051	11.22		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	86.35100		0.08635	68.02870	0.06803	86.351	11.22	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	208.87230		0.20887	264.60260	0.26460	208.872	11.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	252.17230		0.25217	207.20260	0.20720	252.172	11.51	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	566.76710		0.56677	656.41740	0.65642	566.767	11.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	50.06710		0.05007	39.01740	0.03902	50.067	11.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	558.62130		0.55862	647.50820	0.64751	558.621	11.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	51.92130		0.05192	40.10820	0.04011	51.921	11.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.91440		11.91440	12.01690	12.01690		12.38	2,382,880.00	200	18,276.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	148.75780		0.14876	174.59520	0.17460	148.758	14.62	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,084.35780		1.08436	1,007.69520	1.00770	1,084.358	14.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	353.04120		0.35304	409.92350	0.40992	353.041	12.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	448.64120		0.44864	403.02350	0.40302	448.641	12.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	273.63240		0.27363	320.17730	0.32018	273.632	13.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	609.23240		0.60923	553.27730	0.55328	609.232	13.17	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	246.14650		0.24615	288.70950	0.28871	246.147	13.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	681.74650		0.68175	621.80950	0.62181	681.746	13.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	360.60610		0.36061	418.74200	0.41874	360.606	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	436.20610		0.43621	391.84200	0.39184	436.206	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	356.80420		0.35680	414.13650	0.41414	356.804	12.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	442.40420		0.44240	397.23650	0.39724	442.404	12.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.06370		12.06370	12.16810	12.16810		13.11	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,026.15780		1.02616	1,119.41100	1.11941	1,026.158	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	162.45780		0.16246	151.31100	0.15131	162.458	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	849.51850		0.84952	937.95590	0.93796	849.519	12.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	228.81850		0.22882	212.85590	0.21286	228.818	12.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	817.74330		0.81774	902.59080	0.90259	817.743	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	247.04330		0.24704	227.49080	0.22749	247.043	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	787.23660		0.78724	867.93280	0.86793	787.237	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	266.53660		0.26654	242.83280	0.24283	266.537	12.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.22610		12.22610	12.33250	12.33250		13.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	544.20660		0.54421	600.78540	0.60079	544.207	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	828.10660		0.82811	778.28540	0.77829	828.107	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	550.82570		0.55083	607.98880	0.60799	550.826	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	814.72570		0.81473	765.48880	0.76549	814.726	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	547.50520		0.54751	604.37350	0.60437	547.505	14.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	821.40520		0.82141	771.87350	0.77187	821.405	14.16	0.00	0	0.00
2025	On 02/05/2013	Bond Future			116.08728		116.08728	116.08911	116.08911			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,673.61000		2.67361	2,675.44000	2.67544	2,673.610		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			112.90162		112.90162	112.90075	112.90075			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,297.14000		1.29714	1,296.27000	1.29627	1,297.140		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			117.66044		117.66044	117.65867	117.65867			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	62.62000		0.06262	60.85000	0.06085	62.620		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			503.22900		503.22900	503.47900	503.47900			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			509.78700		509.78700	510.04000	510.04000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			517.11500		517.11500	517.37300	517.37300			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			449.03100		449.03100	450.01000	450.01000			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.88300		454.88300	455.87400	455.87400			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			461.42200		461.42200	462.42800	462.42800			0.00	0	85.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38990		9.38990	9.41990	9.41990		8.18	910,820.30	97	15,383.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	636.86510		0.63687	666.78410	0.66678	636.865	9.66	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	6.96510		0.00697	6.88410	0.00688	6.965	9.66	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	656.41580		0.65642	686.35260	0.68635	656.416	9.79	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.51580		0.00652	6.45260	0.00645	6.516	9.79	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	646.63590		0.64664	676.56410	0.67656	646.636	9.72	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	6.73590		0.00674	6.66410	0.00666	6.736	9.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.44230		9.44230	9.47330	9.47330		9.50	0.00	0	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	54.40140		0.05440	61.90870	0.06191	54.401	12.00	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	912.10140		0.91210	888.60870	0.88861	912.101	12.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	598.42070		0.59842	628.42790	0.62843	598.421	9.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	56.12070		0.05612	55.12790	0.05513	56.121	9.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	590.03780		0.59004	619.98940	0.61999	590.038	9.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	57.73780		0.05774	56.68940	0.05669	57.738	9.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	312.96170		0.31296	340.42090	0.34042	312.962	9.50	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	170.66170		0.17066	167.12090	0.16712	170.662	9.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	958.65920		0.95866	989.72100	0.98972	958.659	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.35920		0.01636	16.42100	0.01642	16.359	10.31	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	684.26270		0.68426	714.72340	0.71472	684.263	9.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	41.96270		0.04196	41.42340	0.04142	41.963	9.82	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	606.84230		0.60684	636.90320	0.63690	606.842	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	54.54230		0.05454	53.60320	0.05360	54.542	9.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.49100		9.49100	9.52190	9.52190		10.30	759,280.00	80	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	326.45840		0.32646	351.29270	0.35129	326.458	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	315.45840		0.31546	309.39270	0.30939	315.458	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	336.06970		0.33607	361.02820	0.36103	336.070	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	305.06970		0.30507	299.12820	0.29913	305.070	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	331.24070		0.33124	356.13600	0.35614	331.241	10.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	310.24070		0.31024	304.23600	0.30424	310.241	10.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.54260		9.54260	9.57390	9.57390		10.72	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	409.48180		0.40948	440.95220	0.44095	409.482	10.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	376.88180		0.37688	377.05220	0.37705	376.882	10.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	418.86040		0.41886	450.43610	0.45044	418.860	10.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	366.26040		0.36626	366.53610	0.36654	366.260	10.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	414.15240		0.41415	445.67600	0.44568	414.152	10.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	371.55240		0.37155	371.77600	0.37178	371.552	10.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.04580		10.04580	10.05180	10.05180		12.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,839.60180		2.83960	2,849.96320	2.84996	2,839.602	12.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	43.80180		0.04380	48.16320	0.04816	43.802	12.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,792.51360		2.79251	2,803.28650	2.80329	2,792.514	12.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	46.71360		0.04671	51.48650	0.05149	46.714	12.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,745.58360		2.74558	2,756.79090	2.75679	2,745.584	12.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	49.78360		0.04978	54.99090	0.05499	49.784	12.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.84690		8.84690	8.91940	8.91940		10.81	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	124.26170		0.12426	154.49210	0.15449	124.262	11.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	217.36170		0.21736	175.09210	0.17509	217.362	11.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	120.66840		0.12067	150.24370	0.15024	120.668	11.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	223.76840		0.22377	180.84370	0.18084	223.768	11.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	117.16230		0.11716	146.08860	0.14609	117.162	11.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	230.26230		0.23026	186.68860	0.18669	230.262	11.10	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			8.94050		8.94050	9.01420	9.01420		12.09	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	226.38130		0.22638	256.47800	0.25648	226.381	12.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	375.88130		0.37588	332.27800	0.33228	375.881	12.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	222.88620		0.22289	252.60500	0.25261	222.886	12.42	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	382.38620		0.38239	338.40500	0.33840	382.386	12.42	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	219.43810		0.21944	248.78670	0.24879	219.438	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	388.93810		0.38894	344.58670	0.34459	388.938	12.44	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.10410		0.10410	0.13110	0.13110			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			54.24750		54.24750	71.47810	71.47810			0.00	0	5,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.22570		0.22570	0.12230	0.12230			0.00	50,000	0.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			16.88450		16.88450	21.29870	21.29870			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			4,749.36800		4,749.36800	-3,495.78400	-3,495.78400			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			4,947.51650		4,947.51650	-3,491.26030	-3,491.26030			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			16.88450		16.88450	21.29870	21.29870			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			281.30620		281.30620	239.87470	239.87470			0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			27.16460		27.16460	35.35000	35.35000			0.00	45,000	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			1,595.79700		1,595.79700	4,250.00000	4,250.00000			0.00	10	10.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			29.54230		29.54230	33.10000	33.10000			0.00	20,000	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			3,933.28960		3,933.28960	7,800.00000	7,800.00000			0.00	20	20.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.64330		9.64330	9.74670	9.74670		11.64	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	244.40290		0.24440	318.34320	0.31834	244.403	11.57	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	141.10290		0.14110	111.64320	0.11164	141.103	11.57	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	238.77490		0.23877	311.93320	0.31193	238.775	11.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	145.47490		0.14547	115.23320	0.11523	145.475	11.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	233.23310		0.23323	305.60180	0.30560	233.233	11.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	149.93310		0.14993	118.90180	0.11890	149.933	11.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future			9.77890		9.77890	9.88370	9.88370		13.09		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	312.10770		0.31211	374.43170	0.37443	312.108	13.20		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	373.20770		0.37321	330.73170	0.33073	373.208	13.20		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	308.25920		0.30826	369.79600	0.36980	308.259	13.22		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	379.35920		0.37936	336.09600	0.33610	379.359	13.22		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	304.45620		0.30446	365.20610	0.36521	304.456	13.25		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	385.55620		0.38556	341.50610	0.34151	385.556	13.25		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.02620		12.02620	12.13010	12.13010		13.01		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	551.39430		0.55139	627.41590	0.62742	551.394	12.80		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	415.19430		0.41519	387.31590	0.38732	415.194	12.80		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	546.66440		0.54666	622.34210	0.62234	546.664	12.81		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	420.46440		0.42046	392.24210	0.39224	420.464	12.81		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	541.96910		0.54197	617.29830	0.61730	541.969	12.83		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	425.76910		0.42577	397.19830	0.39720	425.769	12.83		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry			8.95930		8.95930	9.02820	9.02820		11.53		0.00	40,000	0.00
DAUS	On 09/04/2013	Any day expiry	9.20	Call	0.00000		0.00000	0.43300	0.00043	0.000	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.20	Put	240.70000		0.24070	172.23300	0.17223	240.700	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.21	Call	0.00000		0.00000	0.35270	0.00035	0.000	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.21	Put	250.70000		0.25070	182.15270	0.18215	250.700	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	8.95	Call	9.30000		0.00930	82.61740	0.08262	9.300	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	8.95	Put	0.00000		0.00000	4.41740	0.00442	0.000	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.15	Call	0.00000		0.00000	1.27310	0.00127	0.000	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.15	Put	190.70000		0.19070	123.07310	0.12307	190.700	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.19	Call	0.00000		0.00000	0.53350	0.00053	0.000	11.53		0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.19	Put	230.70000		0.23070	162.33350	0.16233	230.700	11.53		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			8.93150		8.93150	9.03560	9.03560		10.99		0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	3.63810		0.00364	12.40050	0.01240	3.638	13.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/04/2013	Any day expiry	9.24	Put	312.13810		0.31214	216.80050	0.21680	312.138	13.74	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	3.31480		0.00331	11.42950	0.01143	3.315	13.83	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	321.81480		0.32181	225.82950	0.22583	321.815	13.83	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	3.02070		0.00302	10.53400	0.01053	3.021	13.93	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	331.52070		0.33152	234.93400	0.23493	331.521	13.93	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	5.28240		0.00528	17.16510	0.01717	5.282	13.36	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	273.78240		0.27378	181.56510	0.18157	273.782	13.36	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry			8.93390		8.93390	9.03800	9.03800		11.28	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	9.22920		0.00923	23.30390	0.02330	9.229	13.61	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	275.32920		0.27533	185.30390	0.18530	275.329	13.61	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	8.55050		0.00855	21.71280	0.02171	8.550	13.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	284.65050		0.28465	193.71280	0.19371	284.650	13.70	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	13.52360		0.01352	33.06560	0.03307	13.524	13.14	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	229.62360		0.22962	145.06560	0.14507	229.624	13.14	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	12.52930		0.01253	30.84890	0.03085	12.529	13.23	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	238.62930		0.23863	152.84890	0.15285	238.629	13.23	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	9.96210		0.00996	25.00660	0.02501	9.962	13.51	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	266.06210		0.26606	177.00660	0.17701	266.062	13.51	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	35.85820		0.03586	80.55530	0.08056	35.858	11.93	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	121.95820		0.12196	62.55530	0.06256	121.958	11.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.94230		8.94230	9.04650	9.04650		11.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	942.39200		0.94239	1,046.59180	1.04659	942.392	16.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.09200		0.00009	0.09180	0.00009	0.092	16.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	842.52810		0.84253	946.65420	0.94665	842.528	16.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.22810		0.00023	0.15420	0.00015	0.228	16.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	742.72540		0.74273	846.77200	0.84677	742.725	15.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.42540		0.00043	0.27200	0.00027	0.425	15.47	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	46.60180		0.04660	84.71320	0.08471	46.602	12.12	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Put	164.30180		0.16430	98.21320	0.09821	164.302	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	8.94550		0.00895	18.08450	0.01808	8.945	14.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	416.64550		0.41665	321.58450	0.32158	416.646	14.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	3.19850		0.00320	7.47410	0.00747	3.199	14.93	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	570.89850		0.57090	470.97410	0.47097	570.898	14.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	57.93960		0.05794	105.14960	0.10515	57.940	11.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	135.63960		0.13564	78.64960	0.07865	135.640	11.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	51.99310		0.05199	94.19670	0.09420	51.993	11.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	149.69310		0.14969	87.69670	0.08770	149.693	11.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	49.23060		0.04923	88.98120	0.08898	49.231	12.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	156.93060		0.15693	92.48120	0.09248	156.931	12.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			8.98080		8.98080	9.08560	9.08560		11.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	51.12290		0.05112	71.96380	0.07196	51.123	13.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	420.32290		0.42032	336.36380	0.33636	420.323	13.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	32.38820		0.03239	45.05800	0.04506	32.388	14.12	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	561.58820		0.56159	469.45800	0.46946	561.588	14.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	127.89850		0.12790	178.20700	0.17821	127.899	11.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	187.09850		0.18710	132.60700	0.13261	187.098	11.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	124.25270		0.12425	172.90480	0.17290	124.253	11.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	193.45270		0.19345	137.30480	0.13730	193.453	11.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	120.70030		0.12070	167.70580	0.16771	120.700	11.92	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	199.90030		0.19990	142.10580	0.14211	199.900	11.92	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	883.43060		0.88343	987.44040	0.98744	883.431	13.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.63060		0.00263	1.84040	0.00184	2.631	13.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	785.10060		0.78510	888.40060	0.88840	785.101	12.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	4.30060		0.00430	2.80060	0.00280	4.301	12.95	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.01580		9.01580	9.12120	9.12120		12.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	184.15840		0.18416	234.83000	0.23483	184.158	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Put	228.35840		0.22836	173.63000	0.17363	228.358	12.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	99.01650		0.09902	126.07790	0.12608	99.016	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	433.21650		0.43322	354.87790	0.35488	433.217	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	70.94220		0.07094	90.15820	0.09016	70.942	14.16	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	565.14220		0.56514	478.95820	0.47896	565.142	14.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	826.98770		0.82699	928.90950	0.92891	826.988	12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	11.18770		0.01119	7.70950	0.00771	11.188	12.67	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	192.08440		0.19208	245.30240	0.24530	192.084	12.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	216.28440		0.21628	164.10240	0.16410	216.284	12.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	188.08240		0.18808	240.02710	0.24003	188.082	12.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	222.28240		0.22228	168.82710	0.16883	222.282	12.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	923.28580		0.92329	1,026.59040	1.02659	923.286	12.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	7.48580		0.00749	5.39040	0.00539	7.486	12.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.04740		9.04740	9.15330	9.15330		12.57	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	68.62700		0.06863	82.88770	0.08289	68.627	15.45	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	821.22700		0.82123	729.58770	0.72959	821.227	15.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	188.94730		0.18895	229.50870	0.22951	188.947	13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	331.54730		0.33155	266.20870	0.26621	331.547	13.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	185.68570		0.18569	225.62110	0.22562	185.686	13.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	338.28570		0.33829	272.32110	0.27232	338.286	13.11	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	182.47950		0.18248	221.79620	0.22180	182.480	13.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	345.07950		0.34508	278.49620	0.27850	345.079	13.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.05230		9.05230	9.15820	9.15820		12.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	115.13730		0.11514	139.91160	0.13991	115.137	14.30	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	572.83730		0.57284	491.71160	0.49171	572.837	14.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	249.84620		0.24985	304.32050	0.30432	249.846	12.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	247.54620		0.24755	196.12050	0.19612	247.546	12.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	245.69800		0.24570	299.07740	0.29908	245.698	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.06	Put	253.39800		0.25340	200.87740	0.20088	253.398	12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	150.55450		0.15055	182.68170	0.18268	150.555	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	448.25450		0.44825	374.48170	0.37448	448.254	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	966.99410		0.96699	1,069.18090	1.06918	966.994	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	14.69410		0.01469	10.98090	0.01098	14.694	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	872.61590		0.87262	973.10190	0.97310	872.616	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	20.31590		0.02032	14.90190	0.01490	20.316	12.69	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	254.46900		0.25447	309.63180	0.30963	254.469	12.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	242.16900		0.24217	191.43180	0.19143	242.169	12.65	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.05840		9.05840	9.16440	9.16440		12.70	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	235.35410		0.23535	283.70900	0.28371	235.354	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	286.95410		0.28695	229.30900	0.22931	286.954	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	243.15720		0.24316	293.62700	0.29363	243.157	12.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	274.75720		0.27476	219.22700	0.21923	274.757	12.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	239.22550		0.23923	288.63710	0.28864	239.225	12.88	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	280.82550		0.28083	224.23710	0.22424	280.825	12.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.09020		9.09020	9.19660	9.19660		13.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	160.62060		0.16062	189.57670	0.18958	160.621	14.37	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	580.42060		0.58042	502.97670	0.50298	580.421	14.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	103.95100		0.10395	122.01470	0.12201	103.951	15.54	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	853.75100		0.85375	765.41470	0.76541	853.751	15.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	218.85030		0.21885	257.62720	0.25763	218.850	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	418.65030		0.41865	351.02720	0.35103	418.650	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	215.77470		0.21577	254.04970	0.25405	215.775	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	425.57470		0.42557	357.44970	0.35745	425.575	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	212.74350		0.21274	250.52180	0.25052	212.743	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	432.54350		0.43254	363.92180	0.36392	432.543	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	919.47950		0.91948	1,019.59320	1.01959	919.479	12.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.20	Put	29.27950		0.02928	22.99320	0.02299	29.279	12.64	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	234.91230		0.23491	276.27320	0.27627	234.912	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	384.71230		0.38471	319.67320	0.31967	384.712	13.48	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.12450		9.12450	9.23130	9.23130		13.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	130.99790		0.13100	151.19030	0.15119	130.998	15.63	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	886.49790		0.88650	799.89030	0.79989	886.498	15.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	264.36340		0.26436	305.54350	0.30554	264.363	13.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	429.86340		0.42986	364.24350	0.36424	429.863	13.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	261.10300		0.26110	301.81480	0.30181	261.103	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	436.60300		0.43660	370.51480	0.37051	436.603	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	257.88450		0.25788	298.12990	0.29813	257.885	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	443.38450		0.44338	376.82990	0.37683	443.384	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	267.66620		0.26767	309.32140	0.30932	267.666	13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	423.16620		0.42317	358.02140	0.35802	423.166	13.69	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.12820		9.12820	9.23500	9.23500		13.30	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	282.96580		0.28297	326.29870	0.32630	282.966	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	404.76580		0.40477	341.29870	0.34130	404.766	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	279.51200		0.27951	322.36340	0.32236	279.512	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	411.31200		0.41131	347.36340	0.34736	411.312	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	206.19730		0.20620	238.34620	0.23835	206.197	14.43	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	587.99730		0.58800	513.34620	0.51335	587.997	14.43	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	967.28510		0.96729	1,066.78310	1.06678	967.285	12.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	39.08510		0.03909	31.78310	0.03178	39.085	12.71	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	286.46100		0.28646	330.51120	0.33051	286.461	13.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	398.26100		0.39826	335.51120	0.33551	398.261	13.58	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.16000		9.16000	9.26720	9.26720		13.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	256.14390		0.25614	292.66230	0.29266	256.144	14.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	566.14390		0.56614	495.46230	0.49546	566.144	14.40	0.00	0	3,000.00

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	Call	138.30850		0.13831	157.42400	0.15742	138.309	16.24	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,048.30850		1.04831	960.22400	0.96022	1,048.309	16.24	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	279.63340		0.27963	319.31260	0.31931	279.633	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	509.63340		0.50963	442.11260	0.44211	509.633	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	276.57220		0.27657	315.84450	0.31584	276.572	14.19	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	516.57220		0.51657	448.64450	0.44864	516.572	14.19	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	273.54960		0.27355	312.41590	0.31242	273.550	14.22	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	523.54960		0.52355	455.21590	0.45522	523.550	14.22	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.31820		9.31820	9.42730	9.42730		14.51	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	598.21960		0.59822	656.19280	0.65619	598.220	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	390.01960		0.39002	338.89280	0.33889	390.020	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	607.49420		0.60749	666.19360	0.66619	607.494	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	379.29420		0.37929	328.89360	0.32889	379.294	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	602.83710		0.60284	661.17430	0.66117	602.837	14.03	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	384.63710		0.38464	333.87430	0.33387	384.637	14.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.34160		9.34160	9.45100	9.45100		14.67	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	627.27630		0.62728	686.49950	0.68650	627.276	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	395.67630		0.39568	345.49950	0.34550	395.676	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	636.57440		0.63657	696.53770	0.69654	636.574	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	384.97440		0.38497	335.53770	0.33554	384.974	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	631.90760		0.63191	691.50020	0.69150	631.908	14.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	390.30760		0.39031	340.50020	0.34050	390.308	14.07	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.68014		112.68014	112.67859	112.67859			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	636.04000		0.63604	637.59000	0.63759	636.040		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			8.40101		92.34792	8.34137	92.88893			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	83,167.66000		83.16766	83,708.67000	83.70867	83,167.660		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.47875		93.55136	8.41737	94.09948			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,459.16000		4.45916	5,007.28000	5.00728	4,459.160		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	82,500.03000		82.50003	83,048.15000	83.04815	82,500.030		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			448.40300		448.40300	449.29900	449.29900			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	154,130.00000		15.41300	163,090.00000	16.30900	154,130.000		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	154,030.00000		15.40300	162,990.00000	16.29900	154,030.000		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	153,930.00000		15.39300	162,890.00000	16.28900	153,930.000		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			454.24700		454.24700	455.15500	455.15500			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	82,570.00000		8.25700	91,650.00000	9.16500	82,570.000		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	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	82,470.00000		8.24700	91,550.00000	9.15500	82,470.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	82,370.00000		8.23700	91,450.00000	9.14500	82,370.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			460.77700		460.77700	461.69800	461.69800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	147,870.00000		14.78700	157,080.00000	15.70800	147,870.000		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	147,770.00000		14.77700	156,980.00000	15.69800	147,770.000		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	147,670.00000		14.76700	156,880.00000	15.68800	147,670.000		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			205.29100		205.29100	204.83900	204.83900			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			208.04600		208.04600	207.58700	207.58700			0.00	0	172.00
IGOV	On 07/11/2013	Index Future			211.08800		211.08800	210.62300	210.62300			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			554.34000		554.34000	552.40200	552.40200			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			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.12000		94.88000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.23000		94.77000	5.21000	94.79000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.31000	94.69000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.48000		94.52000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.63190		7.63190	7.68010	7.68010		8.13		0.00	0	2,000.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	313.90150		0.31390	356.60380	0.35660	313.902	8.87		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	22.00150		0.02200	16.50380	0.01650	22.002	8.87		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	305.31140		0.30531	347.70120	0.34770	305.311	8.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	23.41140		0.02341	17.60120	0.01760	23.411	8.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	296.79670		0.29680	338.86190	0.33886	296.797	8.82		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	24.89670		0.02490	18.76190	0.01876	24.897	8.82		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.68100		7.68100	7.72840	7.72840		10.09		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	253.61250		0.25361	283.10780	0.28311	253.613	10.16		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	162.61250		0.16261	144.70780	0.14471	162.613	10.16		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	247.94320	0.24794	277.09680	0.27710	247.943	10.16	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	166.94320	0.16694	148.69680	0.14870	166.943	10.16	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	242.35040	0.24235	271.16230	0.27116	242.350	10.15	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	171.35040	0.17135	152.76230	0.15276	171.350	10.15	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			6.54230	110.06414	6.53775	110.09850			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	3,676.34000	3.67634	3,710.70000	3.71070	3,676.340		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	3,748.56000	3.74856	3,782.92000	3.78292	3,748.560		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	3,820.72000	3.82072	3,855.08000	3.85508	3,820.720		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			6.58720	111.49848	6.58247	111.53337			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,028.66000	5.02866	5,063.55000	5.06355	5,028.660		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	5,098.03000	5.09803	5,132.92000	5.13292	5,098.030		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	5,167.34000	5.16734	5,202.23000	5.20223	5,167.340		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.30676	119.84910	5.28617	119.89927		1.74	0.00	0	6,097.00
R157	On 02/05/2013	Bond Future	5.34	Call	250.19000	0.25019	283.69000	0.28369	250.190	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	169.25000	0.16925	152.58000	0.15258	169.250	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	264.19000	0.26419	298.55000	0.29855	264.190	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	158.91000	0.15891	143.10000	0.14310	158.910	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	278.62000	0.27862	313.82000	0.31382	278.620	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	149.01000	0.14901	134.04000	0.13404	149.010	1.73	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
R157	On 01/08/2013	Bond Future			5.30696		121.41100	5.28359	121.46186		1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,955.37000		91.95537	92,006.23000	92.00623	91,955.370	1.69	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	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.29482		116.34933	5.26756	116.40100		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	844.80000		0.84480	880.78000	0.88078	844.800	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	287.29000		0.28729	271.60000	0.27160	287.290	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	857.66000		0.85766	893.89000	0.89389	857.660	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	281.33000		0.28133	265.89000	0.26589	281.330	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	870.62000		0.87062	907.11000	0.90711	870.620	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	275.47000		0.27547	260.29000	0.26029	275.470	1.47	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.27635		117.91803	5.24427	117.97039		1.28	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	919.64000		0.91964	956.18000	0.95618	919.640	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	295.97000		0.29597	280.15000	0.28015	295.970	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	897.24000		0.89724	933.37000	0.93337	897.240	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	305.96000		0.30596	289.73000	0.28973	305.960	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	908.41000		0.90841	944.75000	0.94475	908.410	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	300.93000		0.30093	284.91000	0.28491	300.930	1.29	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			7.03565		133.97957	7.00095	134.34181		10.46	148,851,302.27	1,111	62,814.00
R186	On 02/05/2013	Bond Future	6.75	Call	370.53000		0.37053	469.51000	0.46951	370.530	10.24	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,394.53000		3.39453	3,131.27000	3.13127	3,394.530	10.24	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,883.71000		3.88371	4,213.22000	4.21322	3,883.710	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	263.37000		0.26337	230.64000	0.23064	263.370	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,969.31000		3.96931	4,300.54000	4.30054	3,969.310	10.43	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	248.85000		0.24885	217.84000	0.21784	248.850	10.43	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,055.46000		4.05546	4,388.34000	4.38834	4,055.460	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	234.99000		0.23499	205.63000	0.20563	234.990	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,771.26000		5.77126	6,124.41000	6.12441	5,771.260	10.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	71.41000		0.07141	62.32000	0.06232	71.410	10.50	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	7,180.25000		7.18025	7,539.49000	7.53949	7,180.250	10.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	24.22000		0.02422	21.22000	0.02122	24.220	10.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.09151		130.44106	7.05566	130.80801		11.92	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,286.64000		4.28664	4,519.72000	4.51972	4,286.640	11.85	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,681.52000		2.68152	2,547.65000	2.54765	2,681.520	11.85	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,168.65000		121.16865	121,535.60000	121.53560	121,168.650	12.34	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	12.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.14945		132.31654	7.11230	132.68884		11.65	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	15,280.39000		15.28039	15,623.14000	15.62314	15,280.390	12.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	566.42000		0.56642	536.87000	0.53687	566.420	12.21	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,788.67000		10.78867	11,096.79000	11.09679	10,788.670	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,389.30000		1.38930	1,325.12000	1.32512	1,389.300	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,860.24000		10.86024	11,169.09000	11.16909	10,860.240	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,370.95000		1.37095	1,307.50000	1.30750	1,370.950	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,931.92000		10.93192	11,241.49000	11.24149	10,931.920	12.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,352.81000		1.35281	1,290.08000	1.29008	1,352.810	12.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.20460		128.80998	7.16618	129.18742		11.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	8,305.83000		8.30583	8,567.68000	8.56768	8,305.830	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,202.62000		3.20262	3,087.03000	3.08703	3,202.620	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,366.19000		8.36619	8,628.95000	8.62895	8,366.190	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,170.38000		3.17038	3,055.70000	3.05570	3,170.380	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,427.15000		8.42715	8,690.82000	8.69082	8,427.150	11.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,138.83000		3.13883	3,025.06000	3.02506	3,138.830	11.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.19522		297.19522	297.20255	297.20255				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,805.22000		14.80522	14,812.55000	14.81255	14,805.220			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	14,795.22000		14.79522	14,802.55000	14.80255	14,795.220			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	14,785.22000		14.78522	14,792.55000	14.79255	14,785.220			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.22645		108.70013	5.20558	108.73343		1.05		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	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,915.45000		1.91545	1,882.15000	1.88215	1,915.450	0.99		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	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,899.12000		1.89912	1,865.82000	1.86582	1,899.120	0.99		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	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,882.78000		1.88278	1,849.48000	1.84948	1,882.780	0.99		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.21978		105.71290	5.19484	105.74667		0.94		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,467.22000		68.46722	68,500.99000	68.50099	68,467.220	1.01		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.01		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.17284		107.23286	5.14146	107.26719		0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	109.19000		0.10919	119.20000	0.11920	109.190	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	529.11000		0.52911	504.79000	0.50479	529.110	0.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	112.14000		0.11214	122.34000	0.12234	112.140	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	521.06000		0.52106	496.93000	0.49693	521.060	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	115.14000		0.11514	125.54000	0.12554	115.140	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	513.06000		0.51306	489.13000	0.48913	513.060	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.09113		104.26995	5.05024	104.30474		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	347.09000		0.34709	368.24000	0.36824	347.090	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	203.60000		0.20360	189.96000	0.18996	203.600	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	336.91000		0.33691	357.72000	0.35772	336.910	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	210.40000		0.21040	196.42000	0.19642	210.400	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	341.79000		0.34179	362.77000	0.36277	341.790	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	206.79000		0.20679	192.98000	0.19298	206.790	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			221.05993		221.05993	220.03271	220.03271			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,019.93000		10.01993	8,992.71000	8.99271	10,019.930		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	10,009.93000		10.00993	8,982.71000	8.98271	10,009.930		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	9,999.93000		9.99993	8,972.71000	8.97271	9,999.930		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.66234		111.04308	5.63717	111.14482		3.96	6,773,627.88	61	5,897.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,038.74000		1.03874	1,127.54000	1.12754	1,038.740	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	123.76000		0.12376	110.82000	0.11082	123.760	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,070.87000		1.07087	1,160.45000	1.16045	1,070.870	3.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	115.91000		0.11591	103.75000	0.10375	115.910	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,103.39000		1.10339	1,193.71000	1.19371	1,103.390	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	108.47000		0.10847	97.05000	0.09705	108.470	3.95	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.68765		112.49017	5.66068	112.59328		3.80	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,276.97000		99.27697	99,380.08000	99.38008	99,276.970	3.97	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	3.97	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.71271		109.94749	5.68353	110.05211		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,817.05000		1.81705	1,887.46000	1.88746	1,817.050	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	758.15000		0.75815	723.94000	0.72394	758.150	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,717.97000		107.71797	107,822.59000	107.82259	107,717.970	3.85	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	3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,203.61000		1.20361	1,259.93000	1.25993	1,203.610	3.62	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,213.32000		1.21332	1,165.02000	1.16502	1,213.320	3.62	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,771.73000		1.77173	1,841.26000	1.84126	1,771.730	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	783.67000		0.78367	748.58000	0.74858	783.670	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,794.16000		1.79416	1,864.13000	1.86413	1,794.160	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	770.67000		0.77067	736.02000	0.73602	770.670	3.65	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.73816		111.42984	5.70660	111.53589		3.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,208.82000		2.20882	2,281.69000	2.28169	2,208.820	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	803.38000		0.80338	770.20000	0.77020	803.380	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,769.41000		1.76941	1,834.50000	1.83450	1,769.410	3.43	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,060.80000		1.06080	1,019.84000	1.01984	1,060.800	3.43	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,164.55000		2.16455	2,236.72000	2.23672	2,164.550	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	825.24000		0.82524	791.36000	0.79136	825.240	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,186.63000		2.18663	2,259.15000	2.25915	2,186.630	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	814.25000		0.81425	780.72000	0.78072	814.250	3.46	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			5.92080	112.82338	5.89584	112.94836		5.12	0.00	0	5,463.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,898.68000	1.89868	2,016.98000	2.01698	1,898.680	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	70.06000	0.07006	63.38000	0.06338	70.060	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,942.87000	1.94287	2,061.64000	2.06164	1,942.870	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	65.24000	0.06524	59.03000	0.05903	65.240	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,987.31000	1.98731	2,106.52000	2.10652	1,987.310	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	60.70000	0.06070	54.93000	0.05493	60.700	5.13	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.95826	110.26734	5.93187	110.39398		5.27	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,383.84000	101.38384	101,510.48000	101.51048	101,383.840	5.50	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	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.99360	111.85281	5.96551	111.98132		4.84	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,797.53000	4.79753	4,910.66000	4.91066	4,797.530	5.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	312.96000	0.31296	297.58000	0.29758	312.960	5.06	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,399.11000	2.39911	2,485.11000	2.48511	2,399.110	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,054.27000	1.05427	1,011.76000	1.01176	1,054.270	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,428.13000	2.42813	2,514.64000	2.51464	2,428.130	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,038.27000	1.03827	996.27000	0.99627	1,038.270	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,457.31000	2.45731	2,544.33000	2.54433	2,457.310	4.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,022.45000	1.02245	980.96000	0.98096	1,022.450	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.02763	109.33003	5.99780	109.46028		4.92	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,866.56000	2.86656	2,953.22000	2.95322	2,866.560	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,256.66000	1.25666	1,213.07000	1.21307	1,256.660	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,894.30000	2.89430	2,981.37000	2.98137	2,894.300	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,241.57000	1.24157	1,198.39000	1.19839	1,241.570	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,838.94000	2.83894	2,925.18000	2.92518	2,838.940	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,271.89000	1.27189	1,227.88000	1.22788	1,271.890	4.96	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.28086		103.79467	5.28686	103.79059		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	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,300.52000		1.30052	1,304.60000	1.30460	1,300.520	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,293.57000		1.29357	1,297.65000	1.29765	1,293.570	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,286.62000		1.28662	1,290.70000	1.29070	1,286.620	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.25455		101.38553	5.26392	101.38141		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,387.42000		30.38742	30,383.30000	30.38330	30,387.420	0.34	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.02796		102.84331	5.05090	102.83921		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.12000		0.00612	5.71000	0.00571	6.120	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	138.21000		0.13821	141.90000	0.14190	138.210	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.33000		0.00633	5.91000	0.00591	6.330	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	136.62000		0.13662	140.30000	0.14030	136.620	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.54000		0.00654	6.11000	0.00611	6.540	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	135.04000		0.13504	138.71000	0.13871	135.040	0.14	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			6.11211		108.40291	6.10246	108.45725		6.19	0.00	0	7,827.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,941.56000		1.94156	1,996.43000	1.99643	1,941.560	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	115.40000		0.11540	115.93000	0.11593	115.400	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,989.34000		1.98934	2,044.31000	2.04431	1,989.340	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	108.09000		0.10809	108.72000	0.10872	108.090	6.18	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
R207	On 02/05/2013	Bond Future	6.46	Call	2,037.47000	2.03747	2,092.53000	2.09253	2,037.470	6.18	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Put	101.17000	0.10117	101.89000	0.10189	101.170	6.18	0.00	0	0.00	
R207	On 01/08/2013	Bond Future			6.15477	106.17924	6.14464	106.23431		6.60	0.00	0	113.00	
R207	On 01/08/2013	Bond Future	106.18	Call	98,608.05000	98.60805	98,663.12000	98.66312	98,608.050	6.87	0.00	0	0.00	
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.87	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.19320	107.70593	6.18251	107.76188		6.22	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Call	3,565.88000	3.56588	3,609.38000	3.60938	3,565.880	6.29	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	1,005.29000	1.00529	992.84000	0.99284	1,005.290	6.29	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	3,601.81000	3.60181	3,645.48000	3.64548	3,601.810	6.29	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	990.46000	0.99046	978.18000	0.97818	990.460	6.29	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	3,637.88000	3.63788	3,681.72000	3.68172	3,637.880	6.30	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	975.81000	0.97581	963.70000	0.96370	975.810	6.30	0.00	0	0.00	
R207	On 06/02/2014	Bond Future			6.23100	105.51858	6.21976	105.57524		6.28	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	3,620.24000	3.62024	3,660.83000	3.66083	3,620.240	6.33	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	1,485.03000	1.48503	1,468.96000	1.46896	1,485.030	6.33	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Call	3,556.66000	3.55666	3,596.93000	3.59693	3,556.660	6.33	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.64	Put	1,519.81000	1.51981	1,503.42000	1.50342	1,519.810	6.33	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	3,588.39000	3.58839	3,628.82000	3.62882	3,588.390	6.33	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	1,502.34000	1.50234	1,486.11000	1.48611	1,502.340	6.33	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			6.22084	103.93723	6.21116	103.99815		7.33	15,798,458.96	152	14,282.00	
R208	On 02/05/2013	Bond Future	6.64	Call	2,670.97000	2.67097	2,733.16000	2.73316	2,670.970	7.38	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	75.01000	0.07501	76.28000	0.07628	75.010	7.38	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	2,726.87000	2.72687	2,789.07000	2.78907	2,726.870	7.38	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
R208	On 02/05/2013	Bond Future	6.65	Put	69.96000		0.06996	71.24000	0.07124	69.960	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,783.00000		2.78300	2,845.21000	2.84521	2,783.000	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	65.20000		0.06520	66.49000	0.06649	65.200	7.38	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.26014		105.29178	6.25006	105.35344		7.74	0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,247.31000		96.24731	96,308.97000	96.30897	96,247.310	8.05	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	8.05	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.30047		103.40933	6.28990	103.47198		7.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,202.98000		7.20298	7,260.97000	7.26097	7,202.980	7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	386.92000		0.38692	382.26000	0.38226	386.920	7.90	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,055.52000		4.05552	4,104.12000	4.10412	4,055.520	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,204.20000		1.20420	1,190.15000	1.19015	1,204.200	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,095.33000		4.09533	4,144.12000	4.14412	4,095.330	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,186.78000		1.18678	1,172.92000	1.17292	1,186.780	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,135.30000		4.13530	4,184.27000	4.18427	4,135.300	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,169.57000		1.16957	1,155.89000	1.15589	1,169.570	7.62	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.33904		104.80349	6.32799	104.86703		7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,087.49000		4.08749	4,132.82000	4.13282	4,087.490	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,757.98000		1.75798	1,739.77000	1.73977	1,757.980	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,123.57000		4.12357	4,169.07000	4.16907	4,123.570	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,738.19000		1.73819	1,720.15000	1.72015	1,738.190	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,052.27000		4.05227	4,097.42000	4.09742	4,052.270	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,778.67000		1.77867	1,760.28000	1.76028	1,778.670	7.35	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			7.83566		83.86722	7.78593	84.32649		16.19	7,044,846.48	84	10,611.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,155.14000		2.15514	2,498.35000	2.49835	2,155.140	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	754.03000		0.75403	637.97000	0.63797	754.030	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,214.46000		2.21446	2,561.59000	2.56159	2,214.460	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	723.82000		0.72382	611.68000	0.61168	723.820	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,274.56000		2.27456	2,625.52000	2.62552	2,274.560	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	694.54000		0.69454	586.23000	0.58623	694.540	16.09	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.89321		84.96017	7.84220	85.42541		16.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	75,011.06000		75.01106	75,476.30000	75.47630	75,011.060	17.14	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	17.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.95465		83.03695	7.90220	83.50895		18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,968.17000		12.96817	13,391.64000	13.39164	12,968.170	18.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	731.37000		0.73137	682.84000	0.68284	731.370	18.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,794.13000		8.79413	9,162.79000	9.16279	8,794.130	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,800.73000		1.80073	1,697.39000	1.69739	1,800.730	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,851.32000		8.85132	9,220.96000	9.22096	8,851.320	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,779.84000		1.77984	1,677.48000	1.67748	1,779.840	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,908.59000		8.90859	9,279.21000	9.27921	8,908.590	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,759.15000		1.75915	1,657.77000	1.65777	1,759.150	18.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.01265		84.15653	7.95883	84.63485		17.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,778.90000		7.77890	8,108.55000	8.10855	7,778.900	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,227.20000		3.22720	3,078.53000	3.07853	3,227.200	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,830.07000		7.83007	8,160.77000	8.16077	7,830.070	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,197.38000		3.19738	3,049.76000	3.04976	3,197.380	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,727.84000		7.72784	8,056.42000	8.05642	7,727.840	17.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,257.27000		3.25727	3,107.53000	3.10753	3,257.270	17.45	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			166.36414		166.36414	165.42317	165.42317				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,224.14000		5.22414	4,283.17000	4.28317	5,224.140			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	5,214.14000		5.21414	4,273.17000	4.27317	5,214.140			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	5,204.14000		5.20414	4,263.17000	4.26317	5,204.140			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			129.54482		129.54482	129.36286	129.36286				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,854.82000		3.85482	3,672.86000	3.67286	3,854.820			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	3,844.82000		3.84482	3,662.86000	3.66286	3,844.820			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	3,834.82000		3.83482	3,652.86000	3.65286	3,834.820			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			137.99760		137.99760	137.89223	137.89223				0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,907.60000		6.90760	6,802.23000	6.80223	6,907.600			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	6,897.60000		6.89760	6,792.23000	6.79223	6,897.600			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	6,887.60000		6.88760	6,782.23000	6.78223	6,887.600			0.00	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			7.57563	95.70023	7.52587	96.16477		13.76	10,718,425.76	112	8,813.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,845.74000	2.84574	3,234.90000	3.23490	2,845.740	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	431.54000	0.43154	356.16000	0.35616	431.540	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,915.01000	2.91501	3,307.30000	3.30730	2,915.010	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	411.24000	0.41124	338.99000	0.33899	411.240	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,984.92000	2.98492	3,380.25000	3.38025	2,984.920	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	391.70000	0.39170	322.49000	0.32249	391.700	13.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.63307	96.94736	7.58193	97.41796		14.58	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,332.34000	86.33234	86,802.94000	86.80294	86,332.340	15.08	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	15.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.69571	94.80387	7.64302	95.28130		15.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,208.88000	9.20888	9,588.81000	9.58881	9,208.880	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,609.67000	1.60967	1,512.17000	1.51217	1,609.670	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,269.16000	9.26916	9,650.07000	9.65007	9,269.160	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,590.09000	1.59009	1,493.57000	1.49357	1,590.090	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,329.54000	9.32954	9,711.43000	9.71143	9,329.540	15.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,570.73000	1.57073	1,475.19000	1.47519	1,570.730	15.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.75602	96.08209	7.70182	96.56593		14.89	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,801.93000	7.80193	8,137.14000	8.13714	7,801.930	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,055.34000	3.05534	2,906.71000	2.90671	3,055.340	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,696.13000	7.69613	8,029.11000	8.02911	7,696.130	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,114.79000	3.11479	2,963.93000	2.96393	3,114.790	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,748.97000	7.74897	8,083.06000	8.08306	7,748.970	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,084.95000	3.08495	2,935.20000	2.93520	3,084.950	14.92	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.88004		85.71384	7.82525	86.25334		16.63		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,934.22000		76.93422	77,473.72000	77.47372	76,934.220	17.22		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	17.22		0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.93523		86.83092	7.87905	87.37743		17.64		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,383.02000		76.38302	76,929.53000	76.92953	76,383.020	18.22		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.22		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			1.44650		1.44650	1.46300	1.46300		12.85		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	662.76890		0.06628	796.78470	0.07968	662.769	12.44		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	97.76890		0.00978	66.78470	0.00668	97.769	12.44		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	587.25740		0.05873	714.99690	0.07150	587.257	12.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	122.25740		0.01223	84.99690	0.00850	122.257	12.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	519.19920		0.05192	638.82070	0.06388	519.199	12.48		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	154.19920		0.01542	108.82070	0.01088	154.199	12.48		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.45920		1.45920	1.47590	1.47590		13.55		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	410.14830		0.04101	475.81240	0.04758	410.148	14.14		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	718.14830		0.07181	616.81240	0.06168	718.148	14.14		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	377.62540		0.03776	438.65850	0.04387	377.625	14.29		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	785.62540		0.07856	679.65850	0.06797	785.625	14.29		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	348.14300		0.03481	405.08420	0.04051	348.143	14.45		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	856.14300		0.08561	746.08420	0.07461	856.143	14.45		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>714,227,257.99</b>	<b>212,520</b>	<b>1 869 586.00</b>	

### i-Bonds

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	100.21782	14.18977	100.21782	0.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	110.87098	27.31866	110.87098	6.23500			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.35846	10.24744	100.35846	0.00000			0.00	0	3,000,000.00
AA05	On 22/03/2019	Spot Bond	110.34113	9.32749	110.34113	7.20500		12,799,571,080,000.00		116,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond	100.94447	7.92239	100.94447	0.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.95779	8.02418	100.95779	0.00000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.06482	8.00000	47.05462			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	104.79944	11.83221	104.79944	7.94000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.53010	26.12997	103.53010	6.33500		88,518,235,500.00		855,000	11,597,000.00
AB07	On 07/03/2014	Spot Bond	102.94393	52.50422	102.94393	6.35500			0.00	0	9,900,000.00
AB08	On 03/05/2017	Spot Bond	101.30162	10.80169	101.30162	0.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	114.70669	15.67757	114.70669	7.33000			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.34596	81.14516	100.34596	0.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	133.27309	33.11366	133.27309	0.75000		26,654,618,000.00		200,000	100,000.00
ABCP13	On 07/12/2023	Spot Bond	280.12507	3.60008	280.12507	1.29000		56,025,014,000.00		200,000	100,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84218	29.35038	100.84218	0.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.88633	57.46123	100.88633	0.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.10173	15.09249	101.10173	0.00000		121,322,076,000.00		1,200,000	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	100.43557	8.38562	100.43557	0.00000				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45510	7.52536	100.45510	0.00000				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46802	7.50349	100.46802	0.00000				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.57209	27.88126	109.57209	6.59500				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.01289	28.44156	103.01289	0.00000				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.81705	36.20064	103.81705	6.95500				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.40285	38.71031	101.40285	0.00000				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.05734	28.94874	101.05734	0.00000				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99982	12.69291	99.99982	0.00000				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.03680	19.72456	100.03680	0.00000				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.04012	9.90872	100.04012	0.00000				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.33280	8.90899	100.33280	0.00000				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.72956	73.21072	103.72956	6.05500			65,557,081,920.00	632,000	3,186,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.43957	82.17169	101.43957	0.00000				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.75724	87.74808	100.75724	0.00000				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.31536	50.56951	131.31536	4.50000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.42635	22.95992	122.42635	2.49000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	115.27582	8.34279	115.27582	2.00000			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.24621	5.31481	102.24621	2.90000			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	119.80560	20.39922	119.80560	9.63000			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88017	17.45781	99.88017	0.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.22497	10.71462	100.22497	0.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.23796	10.48060	100.23796	0.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.38669	10.77005	100.38669	0.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	111.76522	5.77117	111.76522	3.30000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.91284	100.00000	27.84521			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.25714	2.54252	169.25714	1.03000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.16606	17.38752	149.16606	2.91000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	176.57263	3.75266	176.57263	1.06000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	173.67076	2.42029	173.67076	1.64000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.47859	7.10591	73.47859	6.62625			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.47859	7.10591	73.47859	6.62625			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.75626	84.61000	13.73317			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.79000	21.94173	90.79000	0.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38215	12.22702	100.38215	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
ABN40	On 29/09/2015	Spot Bond	92.85000	19.80244	92.85000	0.00000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.06739	100.00000	35.99897				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.73000	18.44082	91.73000	0.00000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.59000	17.33394	92.59000	0.00000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.66000	25.85026	87.66000	0.00000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.69000	24.80241	87.69000	0.00000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10246	9.77097	100.10246	0.00000				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93394	8.95497	99.93394	0.00000				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.61000	23.81239	87.61000	0.00000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.48278	30.88119	111.48278	6.49500				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	103.47000	27.16379	103.47000	0.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.34000	28.92353	92.34000	0.00000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.84000	27.39152	93.84000	0.00000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.66000	27.21697	92.66000	0.00000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.25651	8.73342	100.25651	0.00000				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.37599	21.77359	117.37599	6.12500				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.60000	84.99075	104.60000	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
ABN58	On 16/07/2017	Spot Bond	99.90959	9.43151	99.90959	0.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.93000	24.63196	89.93000	0.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.15000	23.43843	89.15000	0.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	104.78504	2.25635	104.78504	1.91000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	150.22563	1.79550	150.22563	2.15500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	199.93203	2.78799	199.93203	2.24000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.66729	95.40000	0.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	108.15000	80.07090	108.15000	0.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.97000	19.53306	89.97000	0.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.28987	9.73024	98.28987	8.13500			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.46172	100.00000	0.00000			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	98.65000	13.66815	98.65000	0.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.75000	7.14955	93.75000	0.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	95.54000	13.47642	95.54000	0.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.80955	10.43906	112.80955	6.93000		144,170,604,900.00	1,278,000	4,146,000.00	
ABS5	On 01/05/2015	Spot Bond	107.80676	27.04846	107.80676	6.13500		332,907,274,880.00	3,088,000	4,357,000.00	
ABS6	On 01/06/2020	Spot Bond	106.25099	10.72282	106.25099	7.59000		85,532,046,950.00	805,000	2,988,000.00	
ABS7	On 11/09/2026	Spot Bond	101.70804	9.29502	101.70804	8.67500		0.00	0	23,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	108.02737	16.49302	108.02737	6.55500			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	127.23008	42.53551	127.23008	0.75000			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	122.68625	4.00000	122.66066			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	284.92905	3.56386	284.92905	1.09000		56,985,810,000.00		200,000	100,000.00
ABS13	On 31/01/2017	Spot Bond	126.36750	5.34713	126.36750	-0.01000			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	132.06141	2.86875	132.06141	1.00000			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.49564	95.61571	100.49564	0.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.42607	86.99651	100.42607	0.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.27393	100.00000	23.21693			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.93296	87.10056	100.93296	0.00000			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.83583	97.85868	99.83583	0.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.93296	87.10056	100.93296	0.00000			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.30966	96.56203	101.30966	0.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.48596	101.77317	105.48596	8.77500			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.72206	24.21282	107.72206	10.28500			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.24241	23.79880	101.24241	0.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.45888	100.00000	1.45443		200,000,000,000.00		2,000,000	1,000,000.00
ACL033	On 20/08/2015	Spot Bond	101.27632	24.03256	101.27632	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
ACL036	On 20/08/2015	Spot Bond	101.75695	27.34215	101.75695	0.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.39987	81.69067	100.39987	0.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.69561	100.00000	8.66907			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.39630	81.67526	100.39630	0.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.20849	23.56495	101.20849	0.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.14300	8.51254	56.14300	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.56519	100.00000	5.54820		400,000,000,000.00	4,000,000	2,000,000.00	
ACL068	On 22/02/2014	Spot Bond	100.92499	61.50277	100.92499	0.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.17695	56.25414	100.17695	0.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.92971	100.00000	0.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.41437	100.00000	0.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.41437	100.00000	0.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.44383	81.88066	100.44383	0.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.46566	21.09914	100.46566	0.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.51480	21.84195	100.51480	0.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.44372	20.76786	100.44372	0.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.45855	20.99170	100.45855	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
ACL081		On 20/09/2015	Spot Bond		100.46507	21.09018	100.46507	0.00000		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond		101.45658	11.67935	101.45658	0.00000		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond		101.45658	11.67935	101.45658	0.00000		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond		101.46586	11.73451	101.46586	0.00000		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond		100.43188	15.86342	100.43188	0.00000		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond		101.46586	11.73451	101.46586	0.00000		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond		101.44728	11.62419	101.44728	0.00000		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond		81.65761	30.58717	81.65761	0.00000		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond		100.42351	27.87088	100.42351	0.00000		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond		100.41712	57.55615	100.41712	0.00000		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		100.30942	15.56808	100.30942	0.00000		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond		100.41712	57.55615	100.41712	0.00000		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		100.44969	8.38392	100.44969	0.00000		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		100.46431	8.22683	100.46431	0.00000		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		100.47023	8.18557	100.47023	0.00000		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		100.45839	7.97593	100.45839	0.00000		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.38739	57.30763	100.38739	0.00000		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.43188	8.89598	100.43188	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
ACL102	On 12/07/2013	Spot Bond	99.98288	81.80255	99.98288	0.00000				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	111.53521	9.66081	111.53521	7.88000				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.39638	57.38217	100.39638	0.00000				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.11516	57.07538	103.11516	7.24000				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.29498	64.74243	101.29498	0.00000				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.46630	8.82253	101.46630	0.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.27474	8.77245	102.27474	0.00000				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.96486	100.00000	0.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.37048	65.30251	101.37048	0.00000				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.84644	100.00000	4.83566				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.04187	100.00000	5.03078				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.76570	14.64485	74.76570	0.00000				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	135.05922	2.25117	135.05922	0.00000				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	135.06705	2.33789	135.06705	0.00000				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.44367	7.77310	100.44367	0.00000				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93164	42.11744	100.93164	0.00000				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93164	42.11744	100.93164	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
ACL132	On 27/01/2014	Spot Bond	101.37048	65.30251	101.37048	0.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.80331	41.41617	100.80331	0.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.42883	39.52673	100.42883	0.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.42527	39.48541	100.42527	0.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.66196	7.54548	101.66196	0.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.73744	13.30502	100.73744	0.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.66183	7.53509	101.66183	0.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.44062	11.51203	101.44062	0.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.27212	11.44447	102.27212	0.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.55595	27.90205	100.55595	0.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.94285	11.38654	100.94285	0.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.29729	10.83663	100.29729	0.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.44547	7.78274	100.44547	0.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.63953	64.21789	101.63953	0.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.54768	57.23263	100.54768	0.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.36720	57.13861	100.36720	0.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.43613	10.98605	100.43613	0.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.03467	63.14471	101.03467	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
ACL153	On 20/03/2015	Spot Bond	100.38863	27.39052	100.38863	0.00000				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.37851	27.25210	100.37851	0.00000				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.39815	27.52078	100.39815	0.00000				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.43494	10.96592	100.43494	0.00000				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.41415	10.61363	100.41415	0.00000				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.39042	27.41494	100.39042	0.00000				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.39696	27.50450	100.39696	0.00000				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.59823	10.76223	100.59823	10.23000				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.40336	20.15878	100.40336	0.00000				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.39339	27.45565	100.39339	0.00000				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.55063	40.93767	100.55063	0.00000				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.01349	20.10240	101.01349	0.00000				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.36902	57.22051	100.36902	0.00000				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	111.57356	11.94385	111.57356	8.01500				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.43310	9.70372	100.43310	0.00000			50,216,550,000.00	500,000	500,000.00	
ACL169	On 20/06/2017	Spot Bond	105.70861	5.21420	105.70861	1.75000				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.39637	27.49636	100.39637	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
ACL172	On 20/06/2015	Spot Bond	100.39741	20.06918	100.39741	0.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.42073	9.63340	100.42073	0.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.43539	8.07579	100.43539	0.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.40606	7.55374	100.40606	0.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.39841	81.72022	100.39841	0.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.43246	39.66735	100.43246	0.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.41779	20.50153	100.41779	0.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.45004	10.14401	100.45004	0.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.42073	9.63340	100.42073	0.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.43832	8.12798	100.43832	0.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.43011	9.79682	100.43011	0.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.43246	7.68557	100.43246	0.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.41457	12.69358	100.41457	0.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.43950	7.93455	100.43950	0.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.44711	8.07060	100.44711	0.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.35429	81.52224	100.35429	0.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.35783	81.54298	100.35783	0.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.38548	20.00868	100.38548	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
ACL192	On 20/12/2015	Spot Bond	100.39431	15.39074	100.39431	100.39431	0.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.44887	7.97909	100.44887	100.44887	0.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.44887	7.97909	100.44887	100.44887	0.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.48222	10.70539	100.48222	100.48222	0.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.42366	8.89699	100.42366	100.42366	0.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.47753	10.62375	100.47753	100.47753	0.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.47929	10.65437	100.47929	100.47929	0.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.48222	10.70539	100.48222	100.48222	0.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.34813	7.31882	87.34813	87.34813	0.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.45882	8.14840	100.45882	100.45882	0.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.45882	8.14840	100.45882	100.45882	0.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	101.19741	0.01813	101.19741	101.19741	0.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	101.92162	0.01655	101.92162	101.92162	0.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.39431	8.85254	100.39431	100.39431	0.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.70061	90.28547	100.70061	100.70061	0.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.68601	90.06244	100.68601	100.68601	0.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.39019	1.42060	100.39019	100.39019	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
ADB03S	On 09/04/2013	Spot Bond	99.98929	54.76797	99.98929	54.76795			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.47711	1.48499	101.47711	0.00000			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.50283	88.34653	100.50283	0.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.01847	100.00000	4.00840			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.85303	29.25060	100.85303	0.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.95223	29.88631	100.95223	0.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.01827	30.30979	101.01827	0.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.49979	17.60651	101.49979	0.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.67005	18.39985	101.67005	0.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.89702	19.45523	101.89702	0.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	107.01043	9.13175	107.01043	7.23500		22,793,221,590.00	213,000	3,906,000.00	
AIR02	On 30/04/2023	Spot Bond	129.63949	14.13754	129.63949	8.08500		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.85003	100.00000	39.75244		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	112.53697	17.21782	112.53697	6.43500		70,898,291,100.00	630,000	8,871,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.65076	100.00000	34.56495		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.85127	100.00000	16.81377		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	157.48976	5.24442	157.48976	2.40500		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	125.21246	46.75552	125.21246	4.00000		25,042,492,000.00	200,000	100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	99.98393	81.16681	99.98393	0.00000				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.76030	98.35475	101.76030	0.00000				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.24270	12.08023	100.24270	0.00000				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.50419	9.84692	110.50419	7.48500				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90025	21.82112	99.90025	0.00000				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89560	9.16047	99.89560	0.00000			59,937,360,000.00		600,000	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.86106	100.00000	55.72425				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.20075	9.99014	101.20075	0.00000				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.38809	20.75838	111.38809	6.72500				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19085	10.01810	100.19085	0.00000				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.50735	82.94402	100.50735	0.00000			2,010,147,000,000.00		20,000,000	10,000,000.00
BAW5	On 15/09/2013	Spot Bond	101.33274	72.67845	101.33274	6.47500				0.00	0	3,500,000.00
BAW6	On 02/10/2014	Spot Bond	100.17279	38.32653	100.17279	0.00000			761,313,204,000.00		7,600,000	3,800,000.00
BAW7	On 02/10/2014	Spot Bond	102.68804	35.69548	102.68804	6.93500				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	109.65025	11.10626	109.65025	7.43000				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.20253	64.21964	101.20253	0.00000				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.31260	19.49309	104.31260	9.89055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	100.24370	86.22880	100.24370	0.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.11429	23.40246	102.11429	10.03222			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.06594	23.39083	102.06594	10.04554			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.24355	15.21795	100.24355	0.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.06307	18.98672	102.06307	10.05905			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.77113	12.69503	104.77113	10.56345			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.24964	18.31204	100.24964	0.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.24964	18.31204	100.24964	0.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.24969	18.31202	100.24969	0.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.55934	18.78959	101.55934	10.14055			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.35049	19.56792	102.35049	10.10818			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.11429	23.40246	102.11429	10.03222			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.82804	16.23131	102.82804	9.94896			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.49790	12.93901	102.49790	9.08333			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.23630	14.92815	100.23630	0.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.23118	13.09370	100.23118	0.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.23118	13.09370	100.23118	0.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.21816	39.91721	100.21816	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
BAYA22	On 30/09/2015	Spot Bond	100.00000	21.78044	100.00000	0.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	101.43805	12.65491	101.43805	9.93059			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.33112	13.42428	100.33112	11.09000			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	11.64834	100.04691	0.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.82227	2.25565	100.82227	10.22500			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	12.16799	93.18242	0.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.16458	79.27903	100.16458	0.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.20868	16.91301	100.20868	0.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.27762	8.79325	100.27762	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.22764	0.60163	100.22764	0.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.71176	1.60763	101.71176	10.10750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.22053	1.39944	100.22053	0.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.22645	1.39911	100.22645	0.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.22645	1.39911	100.22645	0.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	1.44352	100.62073	0.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.21769	8.76638	100.21769	0.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.16458	52.45006	100.16458	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
BAYB02	On 31/03/2016	Spot Bond	104.30033	22.22998	104.30033	12.89055			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.24938	17.91517	104.24938	14.00874			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.92072	17.11350	102.92072	12.86646			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.30282	13.29882	100.30282	0.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.30282	0.24499	100.30282	0.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.30282	0.22416	100.30282	0.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.31447	0.14183	100.31447	0.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.24814	100.00000	19.20099			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.51796	100.00000	17.47506			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.81356	100.00000	10.78708			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.83635	100.00000	10.81011			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.07411	100.00000	13.04209			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.32849	100.00000	11.30075			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.24981	40.75251	100.24981	0.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.25586	23.04291	100.25586	0.00000			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP69U	On 07/06/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	174.63669	2.45658	174.63669	1.00000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	159.38083	11.37853	159.38083	7.00500			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	159.50868	5.09756	159.50868	7.00500			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	106.40345	11.52832	106.40345	7.39000			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.38462	44.30727	101.38462	0.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16582	83.68366	100.16582	0.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.99663	62.08489	100.99663	0.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.86564	63.22016	100.86564	0.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.06022	83.75968	101.06022	0.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.17654	64.41445	101.17654	0.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.68704	7.73271	100.68704	0.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.40777	39.28223	100.40777	0.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.37507	100.00000	38.27897			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	82.74976	100.00000	82.57141			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.67930	6.69749	101.67930	6.78500		30,097,072,800,000.00	296,000,000	145,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.42490	13.90916	101.42490	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
BG22A2	On 21/07/2016	Spot Bond	101.43584	13.96412	101.43584	0.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46865	14.12895	101.46865	0.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57802	14.67792	101.57802	0.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68737	15.22612	101.68737	0.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99331	16.75708	101.99331	0.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.72030	100.00000	6.70366			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.21645	11.18687	101.21645	0.00000			0.00	0	2,219,521.00
BG32A2	On 30/10/2016	Spot Bond	101.28428	11.57551	101.28428	0.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.31334	11.74195	101.31334	0.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.32303	11.79742	101.32303	0.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.43925	12.46244	101.43925	0.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.59416	13.34745	101.59416	0.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.20608	100.00000	4.19567			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.20608	100.00000	4.19567			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.46726	10.16898	100.46726	0.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.50744	10.72801	100.50744	0.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.51840	10.88042	100.51840	0.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.19928	12.08298	106.19928	7.15000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.55123	11.33746	100.55123	0.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.60945	10.92137	100.60945	0.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.76569	100.00000	3.75656			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.76569	100.00000	3.75656			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.80468	40.34629	106.80468	6.18000		87,152,618,880.00		816,000	7,987,000.00
BID04	On 23/11/2017	Spot Bond	100.78801	8.61915	100.78801	0.00000		60,472,806,000.00		600,000	4,725,000.00
BIDC26	On 02/08/2013	Spot Bond	98.30907	76.82494	98.30907	0.00000			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.62114	93.37391	99.62114	0.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.00458	84.23469	99.00458	0.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.74705	15.39391	100.74705	0.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.16976	100.00000	7.15180			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.89771	7.51574	100.89771	0.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.74969	15.41390	100.74969	0.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.79343	15.74354	100.79343	0.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.87289	16.34242	100.87289	0.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.20282	18.83123	101.20282	0.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.74669	14.60433	101.74669	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
BMWF03	On 15/06/2013	Spot Bond	100.48904	87.81457	100.48904	0.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.32284	83.91196	100.32284	0.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.43198	57.68039	100.43198	0.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	101.98836	91.46326	101.98836	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.28464	100.00000	10.25946			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.74794	38.59607	114.74794	6.80500		60,357,416,440.00		526,000	3,333,000.00
CBL08	On 02/11/2016	Spot Bond	124.68537	20.23019	124.68537	8.03000			0.00	0	2,111,000.00
CBL09	On 29/01/2017	Spot Bond	102.00917	15.58540	102.00917	0.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.27857	43.88446	101.27857	0.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	112.01677	19.73718	112.01677	7.73000		31,476,712,370.00		281,000	8,254,000.00
CBL12	On 06/09/2018	Spot Bond	107.36759	12.35825	107.36759	9.79500			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.81198	11.83596	101.81198	0.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.67243	13.14918	108.67243	10.04500			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.31847	21.79521	101.31847	0.00000		607,910,820,000.00		6,000,000	1,500,000.00
CBL16	On 18/05/2017	Spot Bond	108.40945	14.93907	108.40945	8.08000		108,409,450,000.00		1,000,000	1,986,000.00
CBL17	On 23/08/2019	Spot Bond	101.17770	11.07494	101.17770	0.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.03287	12.31149	104.03287	10.48500			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.24613	17.36374	101.24613	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
CBL20	On 14/12/2019	Spot Bond	100.73721	10.47052	100.73721	0.00000			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.50443	13.20659	128.50443	8.83500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.88942	12.84217	124.88942	8.63500		249,778,840,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.18950	9.74655	123.18950	8.18500		9,116,023,000,000.00	74,000,000	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.96981	14.58670	100.96981	0.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.87113	19.19332	104.87113	10.28000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.25713	31.31260	101.25713	0.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.83163	46.47526	102.83163	0.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.26270	27.49448	103.26270	0.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.82829	22.36437	100.82829	0.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.84138	42.98479	100.84138	0.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.42905	86.99610	100.42905	0.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.42905	86.99610	100.42905	0.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.42905	86.99610	100.42905	0.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.92768	87.08712	100.92768	0.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.43202	87.01670	100.43202	0.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.40229	86.81070	100.40229	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
CLN120	On 20/06/2013	Spot Bond	100.37849	86.64587	100.37849	0.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.07983	92.99427	101.07983	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.70829	27.00736	101.70829	0.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.17699	83.94216	100.17699	0.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.68937	26.87711	101.68937	0.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.40225	81.68762	100.40225	0.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.38143	81.59775	100.38143	0.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.78938	27.56525	101.78938	0.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.92527	88.90239	100.92527	0.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.88220	88.81181	100.88220	0.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.02948	87.32815	101.02948	0.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.43796	87.05790	100.43796	0.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.41716	86.91370	100.41716	0.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.42305	81.77748	100.42305	0.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.60175	73.72095	102.60175	9.84500			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	99.78900	98.12217	99.78948	9.62500			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.71791	72.52842	101.71791	7.42500			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.26958	90.10494	101.26958	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
CLN154	On 20/03/2014	Spot Bond	100.55076	58.64818	100.55076	0.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.02248	58.24434	101.02248	0.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.02248	58.24434	101.02248	0.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85095	98.12103	99.85095	0.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.17519	30.77849	101.17519	0.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.42845	100.00000	21.37655			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.25452	100.00000	21.20303			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.44374	16.00503	100.44374	0.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.05343	100.00000	48.93059			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.74023	100.00000	45.62696			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.41105	15.48307	100.41105	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
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.67491	14.96448	100.67491	100.67491	0.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.76197	12.49809	102.76197	102.76197	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.67491	14.96448	100.67491	100.67491	0.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01320	12.02591	100.01320	100.01320	0.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.01446	44.64108	101.01446	101.01446	0.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.96219	45.70990	100.96219	100.96219	0.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.32188	8.00371	109.32188	109.32188	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	15.81249	101.04023	101.04023	0.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.21905	3.12144	109.21905	109.21905	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.92695	14.77959	100.92695	100.92695	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.14374	45.88182	101.14374	101.14374	0.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.67491	14.96448	100.67491	100.67491	0.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.67491	14.96448	100.67491	100.67491	0.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.84805	3.55113	108.84805	108.84805	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.78884	8.40363	108.78884	108.78884	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.64119	14.42165	100.64119	100.64119	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
CLN210	On 20/06/2013	Spot Bond	100.49909	87.48223	100.49909	0.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.60433	59.10014	100.60433	0.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98360	36.99657	99.98360	0.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98335	37.05717	99.98335	0.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.94639	12.95009	103.94639	7.18500			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99985	38.07310	99.99985	0.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99986	37.18280	99.99986	0.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79023	10.84541	99.79023	0.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.79883	10.84386	99.79883	0.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.10881	12.94250	104.10881	7.23500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.10881	12.94250	104.10881	7.23500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	42.92676	108.36835	0.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	43.20192	111.58329	0.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.33023	14.79893	107.33023	7.28500			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.45561	11.26731	100.45561	0.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.50655	12.13218	100.50655	0.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.45741	87.73920	100.45741	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
CLN229	On 14/06/2013	Spot Bond	100.46045	87.75585	100.46045	0.00000				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90002	30.55754	99.90002	0.00000				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90002	30.55754	99.90002	0.00000				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.36375	100.17539	46.25125				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83590	98.12131	99.83590	0.00000				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83590	98.12131	99.83590	0.00000				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.72938	15.70681	100.72938	0.00000				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.01076	11.21185	101.01076	0.00000				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.46254	11.38298	100.46254	0.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.80982	29.19635	100.80982	0.00000				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.86722	11.48827	100.86722	0.00000				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.16796	11.02107	101.16796	9.35000				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.16796	11.02107	101.16796	9.35000				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.80917	29.12292	100.80917	0.00000				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81161	29.13977	100.81161	0.00000				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	16.10664	100.69210	0.00000				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.37917	15.91147	101.37917	0.00000				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.49374	27.75038	100.49374	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
CLN249	On 24/02/2017	Spot Bond	101.35120	15.61643	101.35120	101.35120	0.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.28460	27.06860	100.28460	100.28460	0.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.28460	27.06860	100.28460	100.28460	0.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.28460	27.06860	100.28460	100.28460	0.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.28460	27.06860	100.28460	100.28460	0.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.28460	27.06860	100.28460	100.28460	0.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.29238	27.21403	100.29238	100.29238	0.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.30520	10.57805	100.30520	100.30520	0.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.30520	10.57805	100.30520	100.30520	0.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.30520	10.57805	100.30520	100.30520	0.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.30520	10.57805	100.30520	100.30520	0.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.30520	10.57805	100.30520	100.30520	0.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.30735	10.62783	100.30735	100.30735	0.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	109.01997	9.72720	109.01997	109.01997	7.81500			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.53642	40.73710	100.53642	100.53642	0.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89175	41.97821	100.89175	100.89175	0.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39820	57.73488	100.39820	100.39820	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
CLN267	On 16/03/2014	Spot Bond	100.39820	57.73488	100.39820	0.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.33172	10.64857	101.33172	0.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.52378	11.21354	100.52378	0.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.27179	15.12732	101.27179	0.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.61241	12.74190	100.61241	0.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.41486	9.47976	100.41486	0.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.41193	9.42868	100.41193	0.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.42301	9.47861	100.42301	0.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.87301	9.75374	100.87301	0.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.99326	11.29360	100.99326	0.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99252	11.26518	100.99252	0.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.42182	9.45819	100.42182	0.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.57253	22.82791	100.57253	0.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.67289	9.80102	100.67289	0.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36059	19.96716	100.36059	0.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.26581	19.65981	100.26581	0.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.40018	20.18708	100.40018	0.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.46760	10.39878	100.46760	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
CLN285	On 20/06/2017	Spot Bond	100.46760	10.39878	100.46760	0.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.46760	10.39878	100.46760	0.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.46760	10.39878	100.46760	0.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.12147	10.35545	101.12147	0.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.80257	9.96288	100.80257	0.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.34812	10.51946	100.34812	0.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.34812	10.51946	100.34812	0.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.34388	10.41854	100.34388	0.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.19322	10.31832	100.19322	0.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.34388	10.41854	100.34388	0.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.19442	10.39028	100.19442	0.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.48046	1.49664	100.48046	0.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.19322	10.31832	100.19322	0.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.19322	10.34011	100.19322	0.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.19442	10.39028	100.19442	0.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.65016	100.00000	5.63647			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	5.16523	106.86951	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
CLN302	On 20/12/2017	Spot Bond	100.47344	1.49703	100.47344	0.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	1.14714	107.62975	0.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	1.20356	106.33159	0.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	107.13774	1.16819	107.13774	0.00000			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	98.38275	100.00000	0.00000			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	80.21978	100.00000	0.00000			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	98.38275	100.00000	0.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	80.21978	100.00000	0.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.44223	100.00000	0.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.44223	100.00000	0.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	1.11215	106.74459	0.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.86663	0.01764	100.86663	0.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	103.31104	9.38721	103.31104	9.41500			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	101.39835	11.92477	101.39835	9.93500			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.18488	2.21611	100.18488	0.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.48922	0.01454	100.48922	0.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.62405	0.01767	100.62405	0.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.56467	2.59279	100.56467	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
CLN320	On 30/04/2018	Spot Bond	100.62707	1.03364	100.62707	0.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	102.63714	12.35723	102.63714	8.80500			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.26961	8.88713	100.26961	0.00000			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.00000	2.25180	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.42882	100.00000	22.37863			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.42882	100.00000	22.37863			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.14683	0.68086	36.14683	7.01000			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.17002	98.10104	101.17002	0.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.17002	98.10104	101.17002	0.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	165.41197	6.03556	165.41197	0.00000			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	103.17518	103.47347	6.12410			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	103.19373	103.48340	6.12410			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.21031	100.00000	0.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	99.85282	107.50136	99.85282	6.72500			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	133.01301	9.99526	133.01301	7.39000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	159.38083	0.00006	159.38083	7.00500			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	159.50868	0.00007	159.50868	7.00500			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.34773	21.96207	82.34773	0.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.19679	22.00801	82.19679	0.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01909	12.54259	100.01909	0.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01909	12.54259	100.01909	0.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.46151	13.33621	100.46151	0.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.42832	10.85523	100.42832	0.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.43488	9.73436	100.43488	0.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.02011	82.38813	100.02011	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.43246	9.83767	100.43246	0.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.48851	10.91020	101.48851	0.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.38901	1.42066	100.38901	0.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.84086	16.22538	108.84086	7.78500			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.59446	105.46876	104.59446	5.94500			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.47864	12.31093	108.47864	7.72000		27,119,660,000.00		250,000	250,000.00
COJ05	On 05/06/2023	Spot Bond	127.93131	13.51211	127.93131	8.65000			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.16304	21.52332	112.16304	7.23500			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	115.39900	9.88077	115.39900	8.20000				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	102.72571	9.07426	102.72571	8.72500				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.84425	10.02684	103.84425	9.73500				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.76878	28.94294	100.76878	0.00000				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.78599	11.17299	100.78599	0.00000				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.74915	28.81853	100.74915	0.00000				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.22896	22.31904	101.22896	0.00000				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.02532	93.04653	101.02532	0.00000				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.65256	88.74297	100.65256	0.00000				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.49696	85.41846	100.49696	0.00000				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.34286	78.09997	100.34286	0.00000				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.18101	16.48579	101.18101	0.00000				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.68437	9.04265	101.68437	6.68000				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.15748	97.99836	101.15748	0.00000				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21054	57.32614	100.21054	0.00000				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22118	22.60984	100.22118	0.00000				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19593	83.44612	100.19593	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
DV13	On 25/08/2013	Spot Bond	102.66405	76.12435	102.66405	6.18500			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.54210	19.55491	130.54210	5.98500			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	115.67412	9.78140	115.67412	6.84000		11,711,917,547,387.60	101,249,247	51,513,000.00	
DV23	On 27/02/2023	Spot Bond	119.13175	9.41282	119.13175	7.40500		19,802,824,415,832.80	166,226,253	115,853,000.00	
E170	On 01/08/2020	Spot Bond	143.26966	11.64588	143.26966	6.43000		6,448,567,396,600.00	45,010,000	24,700,000.00	
EDC01	On 04/04/2016	Spot Bond	105.36070	17.97636	105.36070	0.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.99859	36.04270	100.99859	0.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.08276	14.62476	101.08276	0.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.13877	5.93038	101.13877	0.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.19471	2.40264	101.19471	0.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.93548	13.71700	129.93548	-0.30000		84,458,062,000.00	650,000	20,650,000.00	
EL28	On 02/05/2028	Spot Bond	1.54000	120.56861	119.87238	1.58500		616,000,000.00	400,000	15,400,000.00	
EL29	On 19/11/2029	Spot Bond	106.30184	2.56481	106.30184	1.67500		15,945,276,000.00	150,000	150,000.00	
EMM01	On 28/07/2020	Spot Bond	115.75693	11.11116	115.75693	8.05000			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.55160	10.02566	116.55160	8.01000			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	113.21170	13.16897	113.21170	8.78500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.90687	21.41908	100.90687	0.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.00038	63.14281	101.00038	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
EPFC04	On 21/05/2013	Spot Bond	100.75379	90.28084	100.75379	0.00000				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.41260	100.00000	35.32681				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.03818	100.00000	57.89285				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	99.18296	100.00000	98.92126				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	94.18513	100.00000	93.94908				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.55483	32.36384	127.55483	3.00000				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	108.93272	27.89268	108.93272	10.14500				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.31606	21.49567	106.31606	0.00000				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.62400	11.68142	101.62400	0.00000				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.00000	1.55778	100.00000	1.55287				0.00	0	680,000,000.00
EQS07	On 09/04/2018	Spot Bond	5.00000	100.04049	5.00000	100.02699			1,060,000,000,000.00	212,000,000	106,000,000.00	
ERS3A8	On 17/11/2014	Spot Bond	101.08061	30.50708	101.08061	0.00000				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.98868	42.51105	100.98868	0.00000				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.96288	7.75922	100.96288	0.00000				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.10182	43.08503	101.10182	0.00000				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.06822	8.60286	101.06822	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
ERSA10	On 17/08/2013	Spot Bond	100.87540	90.12657	100.87540	0.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.91083	42.11619	100.91083	0.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.93919	21.61677	100.93919	0.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.87965	90.13496	100.87965	0.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.88553	7.13957	100.88553	0.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.92773	7.47766	100.92773	0.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.60735	20.39569	105.60735	5.60500		1,379,020,776,300.00	13,058,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	113.14022	9.03313	113.14022	6.12000		77,719,214,008,056.30	686,928,256	168,623,000.00	
ES23	On 25/01/2023	Spot Bond	123.56128	9.93859	123.56128	6.94000		10,018,140,010,959.40	81,078,312	38,066,000.00	
ES26	On 02/04/2026	Spot Bond	102.51951	7.83421	102.51951	7.56500		10,720,509,859,206.40	104,570,436	48,157,000.00	
ES33	On 15/09/2033	Spot Bond	8.38000	92.02331	92.54941	8.32000		7,961,012,921,960.00	950,001,542	615,036,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.83070	21.45517	100.83070	0.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.20062	81.70199	100.20062	0.00000			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.41693	85.62963	100.41693	0.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.16750	100.00000	12.13702			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.84059	100.00000	11.81094			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.03075	90.92403	101.03075	0.00000			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.06818	90.99437	101.06818	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
FR2C3C	On 15/08/2013	Spot Bond	101.18790	91.21943	101.18790	0.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.25521	91.34600	101.25521	0.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	104.37084	36.82777	104.37084	6.23500		45,505,686,240.00	436,000	18,791,000.00	
FRB05	On 21/12/2018	Spot Bond	105.35099	11.21170	105.35099	7.88500			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49983	11.82133	100.49983	0.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49977	8.54143	100.49977	0.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.47861	12.26634	101.47861	0.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.03727	8.52568	102.03727	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.57995	14.46841	113.57995	9.68500			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.67837	9.28648	98.67837	0.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	64.65221	100.00000	64.50110			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.84364	83.84340	101.84364	0.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.02526	2.92701	131.02526	1.10000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	283.96036	3.57107	283.96036	1.13000		5,503,151,776,800.00	19,380,000	9,440,000.00	
FRBI28	On 31/03/2028	Spot Bond	150.59976	1.79117	150.59976	2.13500			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	203.30710	2.75770	203.30710	2.13000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.71588	21.92815	116.71588	6.39500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.47512	100.00000	26.41684			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.47512	100.00000	26.41684			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.20439	3.66240	54.20439	8.16500			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.15909	3.36202	34.15909	9.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.93612	3.61368	32.93612	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	83.45470	100.00000	83.26842			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.47577	47.84531	103.47577	0.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.41075	98.89448	101.41075	0.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.32687	15.46019	101.32687	0.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.73679	60.23757	100.73679	0.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.45882	57.90397	100.45882	0.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.28793	15.12412	101.28793	0.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.28793	15.12412	101.28793	0.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95575	10.26216	100.95575	0.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.26481	14.92449	101.26481	0.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.52083	11.21400	100.52083	0.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.78656	92.07478	100.78656	0.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.70615	15.39016	100.70615	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
FRC112	On 20/06/2017	Spot Bond	100.44379	9.88753	100.44379	0.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.49240	10.72443	100.49240	0.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.56381	41.21659	100.56381	0.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.17025	98.00000	7.47000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.87121	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.69525	15.24169	100.69525	0.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.48222	10.70539	100.48222	0.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.59285	12.64237	100.59285	0.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.64209	13.50776	100.64209	0.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.45706	10.26651	100.45706	0.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.19225	10.77773	105.19225	0.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.71076	14.71812	100.71076	0.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.47344	10.55231	100.47344	0.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.34215	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.56149	12.09221	100.56149	0.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.67213	14.03683	100.67213	0.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.50674	11.13386	100.50674	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
FRC129	On 20/09/2017	Spot Bond	100.54171	11.74568	100.54171	0.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.63804	13.43652	100.63804	0.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.59111	12.61181	100.59111	0.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.66636	13.93511	100.66636	0.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.70788	14.66730	100.70788	0.00000				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.63630	13.40598	100.63630	0.00000				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.61604	13.04970	100.61604	0.00000				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.55044	11.89858	100.55044	0.00000				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.53996	11.71510	100.53996	0.00000				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.68137	14.19956	100.68137	0.00000				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.67271	14.04700	100.67271	0.00000				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.64902	13.62988	100.64902	0.00000				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.68252	14.21990	100.68252	0.00000				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.57659	12.35714	100.57659	0.00000				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.23964	100.09221	11.21239				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.42484	9.70490	100.42484	0.00000				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.71537	14.79944	100.71537	0.00000				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.50907	40.56953	100.50907	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
FRC147	On 20/09/2015	Spot Bond	100.57543	22.91821	100.57543	0.00000				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.16341	14.18072	101.16341	0.00000				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.54811	22.49786	100.54811	0.00000				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.47169	10.52169	100.47169	0.00000				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.26317	98.00000	0.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.47753	9.84510	100.47753	0.00000				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.43129	9.03101	100.43129	0.00000				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.44711	9.30932	100.44711	0.00000				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.60155	12.03681	100.60155	0.00000				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.13939	79.20557	100.13939	0.00000				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.51220	39.57581	100.51220	0.00000				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.13939	79.20557	100.13939	0.00000				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.49572	39.48521	100.49572	0.00000				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.43832	1.49900	100.43832	0.00000				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.05250	0.60381	101.05250	13.22500				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.41017	1.41950	100.41017	0.00000				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.13458	82.30705	100.13458	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
FRC165	On 30/09/2013	Spot Bond	100.13458	82.30705	100.13458	0.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.41075	1.41947	100.41075	0.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.63320	1.48810	100.63320	0.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.64732	48.25451	103.64732	0.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.67717	45.71328	101.67717	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.48222	21.34978	100.48222	0.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.47931	16.62233	100.47931	0.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.63447	66.14825	101.63447	0.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.79696	10.53653	98.79696	0.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00001	81.92605	100.00001	0.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.40526	39.25118	100.40526	0.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46012	11.03751	101.46012	0.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	118.91525	5.95852	118.91525	2.34000			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.48876	13.78844	100.48876	0.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.49409	13.87690	100.49409	0.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.10017	4.56401	119.10017	2.32000			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.27294	32.90256	116.27294	0.33000			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	118.91525	4.18664	118.91525	2.34000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	120.45000	6.00000	120.45000	1.31000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.13362	10.50035	122.13362	1.38000				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66335	12.19076	101.66335	0.00000				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.49141	100.00000	18.44661				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.89665	17.98938	100.89665	0.00000				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.78014	16.39911	100.78014	0.00000				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.57877	4.73000	109.55375				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.79463	16.59682	100.79463	0.00000				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.41999	10.71431	100.41999	0.00000				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.48524	11.82103	100.48524	0.00000				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.64746	30.95207	100.64746	0.00000				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.57277	13.30823	100.57277	0.00000				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.55032	12.92658	100.55032	0.00000				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.46937	11.54947	100.46937	0.00000				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.72212	15.60787	100.72212	0.00000				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.46877	11.53941	100.46877	0.00000				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.53426	30.30871	98.53426	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
FRC98	On 15/06/2016	Spot Bond	102.95692	15.62494	102.95692	0.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.33660	15.54418	101.33660	0.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.58222	94.73912	100.58222	0.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.90317	96.02985	101.90317	10.13500			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.34323	94.79520	100.34323	0.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	102.94082	96.00388	102.94082	6.94500			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.45305	94.95330	99.45305	0.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.12190	94.87394	101.12190	0.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.31105	95.18676	101.31105	0.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.54327	95.57098	101.54327	0.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.68900	95.81217	101.68900	0.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	135.78147	21.52157	135.78147	3.45000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.09068	86.30543	101.09068	0.00000			0.00	0	4,000,000.00
FRJ14	On 20/07/2014	Spot Bond	103.66804	44.90027	103.66804	0.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.73361	26.08569	100.73361	0.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.86568	17.17119	103.86568	0.00000		54,695,667,088,000.00	526,600,000	329,100,000.00	
FRJ17	On 04/04/2017	Spot Bond	101.55888	9.73982	101.55888	0.00000			0.00	0	46,000,000.00
FRJ18	On 21/02/2018	Spot Bond	102.74753	8.65616	102.74753	0.00000			0.00	0	46,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	100.00000	0.60199	100.00000	8.54131		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRS36	On 07/12/2023	Spot Bond	271.95132	3.66446	271.95132	1.64000		0.00	0	0.00	
FRS37	On 07/12/2023	Spot Bond	283.71881	3.57288	283.71881	1.14000		0.00	0	0.00	
FRS43	On 07/12/2023	Spot Bond	266.96116	3.70559	266.96116	1.86000		0.00	0	0.00	
FRS46	On 31/01/2022	Spot Bond	127.27094	2.63797	127.27094	1.47000		0.00	0	0.00	
FRS49	On 27/10/2020	Spot Bond	101.36043	8.17800	101.36043	0.00000		0.00	0	0.00	
FRS51	On 31/01/2022	Spot Bond	127.31934	2.92969	127.31934	1.07000		0.00	0	0.00	
FRS56	On 19/07/2016	Spot Bond	101.57303	14.72999	101.57303	0.00000		0.00	0	0.00	
FRS59	On 07/10/2016	Spot Bond	100.01473	12.18746	100.01473	0.00000		0.00	0	0.00	
FRS61	On 02/08/2013	Spot Bond	101.41008	95.34872	101.41008	0.00000		0.00	0	0.00	
FRS62	On 04/11/2026	Spot Bond	101.24616	8.04799	101.24616	0.00000		0.00	0	0.00	
FRS63	On 22/12/2013	Spot Bond	100.37027	57.21414	100.37027	0.00000		0.00	0	0.00	
FRS64	On 26/01/2042	Spot Bond	99.22028	2.53844	99.22028	2.34000		0.00	0	0.00	
FRS67	On 25/05/2013	Spot Bond	100.67703	91.59884	100.67703	0.00000		0.00	0	0.00	
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88404	100.00000	0.88183		0.00	0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509	12.46396	104.97509	12.43242		0.00	0	0.00	
FRS70	On 04/06/2013	Spot Bond	100.53343	89.48672	100.53343	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
FRS71	On 08/06/2013	Spot Bond	100.48271	88.65147	100.48271	0.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.06950	7.72472	101.06950	0.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.51742	101.07593	16.47701			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.60127	100.44759	8.58034			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.45976	39.30780	100.45976	0.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.94534	100.76967	14.90888			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.19896	44.37325	101.19896	0.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.16810	92.69508	101.16810	0.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.02709	12.49663	100.02709	0.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.07715	64.84152	101.07715	0.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.05087	3.10767	110.05087	1.96000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.19714	11.44474	101.19714	0.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.43990	57.80469	100.43990	0.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.09718	52.23190	100.09718	0.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.60430	37.57213	104.60430	5.71500		6,903,883,800.00	66,000	103,000.00	
FRX15	On 14/03/2015	Spot Bond	105.90933	26.75617	105.90933	5.82500		204,722,734,890.00	1,933,000	3,974,000.00	
FRX16	On 15/09/2016	Spot Bond	105.35499	13.19460	105.35499	6.42500		23,599,517,760,000.00	224,000,000	224,000,000.00	
FRX17	On 15/09/2017	Spot Bond	107.29472	10.51691	107.29472	6.73000		0.00	0	30,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	115.37707	15.23040	115.37707	6.80500			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	111.60327	11.85455	111.60327	7.45000		33,628,408,919,670.00	301,321,000	469,000,000.00	
FRX24	On 10/12/2024	Spot Bond	121.87274	12.16782	121.87274	8.27500		6,093,637,000,000.00	50,000,000	153,000,000.00	
FRX31	On 21/02/2031	Spot Bond	106.67650	10.02168	106.67650	8.89000		0.00	0	274,000,000.00	
FRX45	On 14/04/2045	Spot Bond	87.30594	13.11089	87.30594	9.23500		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	101.07170	16.77119	101.07170	0.00000		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.13386	16.71965	100.13386	0.00000		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	100.01775	26.50410	100.01775	0.00000		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	105.94106	12.01769	105.94106	7.73000		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GPT22	On 30/04/2013	Spot Bond	101.13923	95.24926	101.13923	0.00000		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	100.60791	88.74740	100.60791	0.00000		0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	99.48434	91.29119	99.48434	0.00000		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	99.00286	84.42782	99.00286	0.00000		0.00	0	0.00	
GRA304	On 27/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919		0.00	0	0.00	
GRB90	On 26/04/2013	Spot Bond	99.78579	96.31369	99.78579	0.00000		0.00	0	0.00	
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD183	On 12/04/2013	Spot Bond	99.98564	66.66986	99.98564	0.00000			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.91432	98.64979	99.91432	0.00000			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.69955	94.81999	99.69955	0.00000			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.61382	93.37436	99.61382	0.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99864	100.00000	99.99857			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99823	100.00000	99.99816			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01500	7.23469	100.01500	0.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01967	9.01663	100.01967	0.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.28231	8.96615	101.28231	0.00000			0.00	0	5,187,925.00
GRH1A2	On 25/10/2017	Spot Bond	101.31340	9.13968	101.31340	0.00000			0.00	0	4,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	101.37348	9.47496	101.37348	0.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.51535	100.00000	2.50886			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.44805	9.89073	101.44805	0.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.55158	10.46744	101.55158	0.00000			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	100.62659	28.37238	100.62659	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
GRT02	On 13/05/2016	Spot Bond	101.75675	13.01891	101.75675	0.00000				0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond	99.93171	16.46203	99.93171	0.00000				24,982,927,500.00	250,000	500,000.00
GRT04	On 15/09/2016	Spot Bond	100.49275	12.48559	100.49275	0.00000				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.93416	30.88536	101.93416	0.00000				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.56673	8.54658	100.56673	0.00000				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.33403	12.77078	100.33403	0.00000				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88206	21.83009	99.88206	0.00000				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.53018	9.31245	100.53018	0.00000				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.34572	98.63071	101.34572	0.00000				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.25737	100.89372	101.25737	0.00000				0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.25737	100.89372	101.25737	0.00000				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00099	100.00000	50.00097				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	86.94568	100.00000	86.75829				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.43524	99.55880	101.43524	0.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.47894	23.20263	101.47894	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
HMS1B9	On 19/07/2015	Spot Bond	109.38367	23.04104	109.38367	6.78741				0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.32436	101.03959	101.32436	0.00000				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.48996	99.63862	101.48996	0.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.55553	23.54908	101.55553	0.00000				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	21.43645	117.06290	7.14125				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.41088	101.22825	101.41088	0.00000				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.58845	99.78229	101.58845	0.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.65399	23.99412	101.65399	0.00000				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	22.39589	114.94363	7.59293				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	101.71782	101.89675	101.71782	0.00000				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.71976	99.97385	101.71976	0.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.77431	24.53745	101.77431	0.00000				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	101.88383	102.29179	101.88383	0.00000				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.32131	103.26412	102.32131	0.00000				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	119.26309	9.92049	119.26309	6.70000			7,211,123,473,760.00	60,464,000	31,300,000.00	
HWAY23	On 07/12/2023	Spot Bond	289.33775	3.53162	289.33775	0.91000			45,136,689,000,000.00	156,000,000	78,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	289.83266	3.52805	289.83266	0.89000				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	110.55294	9.94342	110.55294	8.36000			4,214,056,966,920.00	38,118,000	29,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	110.91431	9.91555	110.91431	8.34000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.97000	115.67536	115.66071	0.97000			584,619,000,000.00	602,700,000	449,609,150.00	
I2038	On 31/01/2038	Spot Bond	1.83000	112.50103	112.48414	1.83000			631,075,500,000.00	344,850,000	434,067,000.00	
I2050	On 31/12/2050	Spot Bond	2.01500	117.24276	117.22456	2.01500			691,548,000,000.00	343,200,000	529,852,307.00	
IBC01	On 16/03/2015	Spot Bond	93.50000	28.04430	93.50000	0.00000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	108.07316	27.57397	108.07316	6.28500			0.00	0	10,000,000.00	
IBL13	On 12/03/2015	Spot Bond	102.13186	27.97586	102.13186	0.00000			61,279,116,000.00	600,000	100,000.00	
IBL14	On 28/06/2015	Spot Bond	100.82750	19.85496	100.82750	0.00000			0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	100.25416	85.26036	100.25416	0.00000			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.52927	58.57113	100.52927	0.00000			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	101.16899	57.77169	101.16899	0.00000			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	102.38721	51.70543	102.38721	6.76500			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	107.81237	16.74484	107.81237	6.78500			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	112.64989	10.61128	112.64989	7.08000			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	101.49638	47.69385	101.49638	6.69500			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	99.82100	43.68668	99.82100	0.00000			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	100.88210	41.86676	100.88210	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
IBL26	On 18/08/2014	Spot Bond	107.07296	35.61746	107.07296	3.30000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.11400	14.13581	106.11400	6.60500			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.10352	30.19400	101.10352	0.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.17550	11.38008	101.17550	0.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	125.63247	3.88261	125.63247	0.15000			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	131.33513	2.56592	131.33513	1.07000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15582	26.51852	100.15582	0.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16300	10.07434	100.16300	0.00000		60,097,800,000.00		600,000	100,000.00
IBL39	On 02/04/2018	Spot Bond	107.30517	9.64399	107.30517	7.05000			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.67307	20.03285	100.67307	0.00000		60,403,842,000.00		600,000	100,000.00
IBL42	On 15/06/2017	Spot Bond	101.76426	9.09956	101.76426	0.00000		122,117,112,000.00		1,200,000	200,000.00
IBL43	On 15/11/2015	Spot Bond	100.93330	16.15902	100.93330	0.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	105.56689	10.57803	105.56689	7.31500			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.16263	9.27320	99.16263	7.74000		14,081,093,460.00		142,000	142,000.00
IBL48	On 19/03/2016	Spot Bond	100.45623	9.01606	100.45623	0.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.52296	5.64888	101.52296	7.01000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	101.49235	100.00000	101.23409			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00166	100.00000	0.00166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	99.89152	25.89040	99.89152	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89152	25.89040	99.89152	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.95953	10.05714	100.95953	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.89152	7.36880	99.89152	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.30180	6.00920	100.30180	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.20984	14.11784	101.20984	0.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.14489	13.90982	101.14489	0.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.21105	14.10792	100.21105	0.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.26788	17.99487	111.26788	8.28500			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.18198	27.62414	100.18198	0.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.18198	27.62414	100.18198	0.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.08065	10.90277	101.08065	0.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.82443	100.00000	7.80548			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.30494	97.80869	102.30494	0.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88216	93.33753	101.88216	0.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.67169	91.12805	101.67169	0.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.71649	28.07038	101.71649	8.28500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.65663	87.10841	100.65663	0.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.84803	61.96556	100.84803	0.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.46711	58.16800	100.46711	0.00000			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.70890	99.39764	103.70890	7.95500		2,489,013,600,000.00	24,000,000	12,000,000.00	
IN09	On 01/02/2016	Spot Bond	100.39826	19.48012	100.39826	0.00000			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	99.91459	50.02140	99.91459	50.02139			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.88616	98.91721	99.88616	5.20000			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.78676	97.08052	99.78676	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.68157	95.31453	99.68157	5.30000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.58067	93.61491	99.58067	5.30000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.47998	91.97810	99.47998	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.37949	90.40069	99.37949	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.27246	88.88016	99.27246	5.35000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.17144	87.41241	99.17144	5.35000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.07064	85.99518	99.07064	5.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 18/06/2013	Spot Bond	98.97003	84.62592	98.97003	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	100.00000	81.83857	100.00000	94.31525		40,500,000,000,000.00	405,000,000	405,000,000.00	
IND328	On 04/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.06898	95.04146	101.06898	0.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	94.05941	100.00000	93.75000			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.03865	94.08052	101.03865	0.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.20728	16.67839	100.20728	0.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.57156	19.24678	103.57156	9.89055			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.93722	18.69055	101.93722	9.89055			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.42399	8.65831	100.42399	0.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81844	30.67662	100.81844	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
ING138	On 22/03/2017	Spot Bond	100.41515	11.30044	100.41515	0.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.15741	6.50000	100.13992				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98464	68.52384	99.98464	0.00000				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.46760	11.67171	100.46760	0.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.15380	38.07220	100.15380	0.00000				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	89.04204	100.25042	88.83059				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.61209	91.16313	100.61209	0.00000				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.61209	86.82485	100.61209	0.00000				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.35886	100.00000	23.30036				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.94967	100.00000	14.91223				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.45661	88.15509	100.45661	0.00000				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.34670	84.44533	100.34670	0.00000				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.13338	83.49936	100.13338	0.00000				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.13338	83.48733	100.13338	0.00000				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.21765	99.35912	101.21765	0.00000				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.76415	58.20190	100.76415	0.00000				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.76415	58.20190	100.76415	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
ING194	On 11/02/2014	Spot Bond	100.76575	58.87306	100.76575	0.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.76737	59.68138	100.76737	0.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97720	0.00047	99.97720	0.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.60215	88.74797	100.60215	0.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.60415	85.22784	100.60415	0.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.63772	56.84580	100.63772	0.00000			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.50735	86.63987	100.50735	0.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.51629	83.06020	100.51629	0.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.52003	55.72031	100.52003	0.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.49113	14.27758	100.49113	0.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.34670	81.83933	100.34670	0.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.33870	86.51503	100.33870	0.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.33221	81.60310	100.33221	0.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.16338	98.12039	101.16338	0.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.18298	64.36615	101.18298	0.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.18298	64.36615	101.18298	0.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91049	65.82716	99.91049	0.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	63.34160	100.00000	63.18816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	100.21816	28.86885	100.21816	0.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.19232	27.15293	102.19232	0.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.79117	60.11844	100.79117	0.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93238	22.13660	99.93238	0.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93072	13.02990	99.93072	0.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92965	9.34363	99.92965	0.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.09957	11.47051	105.09957	7.29500			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.74218	50.15913	102.74218	6.40500		1,855,934,739,520.00	18,064,000	4,564,000.00	
IPL5	On 28/09/2015	Spot Bond	100.83600	20.05788	100.83600	0.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.35086	11.12933	109.35086	7.38000		10,986,371,553,340.00	100,469,000	12,869,000.00	
IPL7	On 05/04/2018	Spot Bond	100.10914	1.57141	100.10914	0.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.00271	30.54297	101.00271	0.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.43243	21.16984	100.43243	0.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.30187	25.91127	109.30187	7.46500			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.47040	10.34690	100.47040	0.00000		20,094,080,000.00	200,000	100,000.00	
IV016	On 06/12/2021	Spot Bond	100.77965	8.59188	100.77965	0.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	120.59147	2.76818	120.59147	2.16000		24,118,294,000.00	200,000	100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	130.26261	2.18170	130.26261	3.31500				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.64082	86.69524	100.64082	0.00000				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18826	7.83170	100.18826	0.00000			20,037,652,000.00		200,000	100,000.00
IV023	On 11/07/2022	Spot Bond	99.99989	7.62367	99.99989	0.00000				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.92044	9.24916	101.92044	0.00000				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.62957	8.53738	100.62957	0.00000			20,125,914,000.00		200,000	630,000.00
IV026	On 27/09/2024	Spot Bond	100.31227	7.85515	100.31227	0.00000				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	101.28829	64.86365	101.28829	0.00000				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	93.87717	2.55145	93.87717	2.97000				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	96.73824	2.48133	96.73824	2.97000				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.68828	0.00283	100.68828	0.00000				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.78625	61.36142	100.78625	0.00000				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.46711	58.16800	100.46711	0.00000				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.04705	18.36100	119.04705	10.38500				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.69602	11.34354	101.69602	0.00000				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	130.26261	2.15855	130.26261	3.31500				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	99.95728	50.01069	99.95728	5.20000			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.85774	98.38501	99.85774	5.20000			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.75839	96.56887	99.75839	5.20000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.65272	94.82230	99.65272	5.30000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.55188	93.14099	99.55188	5.30000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.45125	92.21133	99.45125	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.35082	89.96045	99.35082	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.24357	88.45549	99.24357	5.35000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.14262	87.00244	99.14262	5.35000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.04187	85.59918	99.04187	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.94133	84.24318	98.94133	5.35000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.84099	82.93209	98.84099	5.35000			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11488	83.16392	100.11488	0.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.12586	8.37633	101.12586	0.00000				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.31245	44.15883	101.31245	0.00000				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.34066	22.73010	101.34066	0.00000				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.25080	10.06069	101.25080	0.00000				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.12091	8.86952	100.12091	0.00000				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.48183	54.65586	100.48183	0.00000				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.43333	37.50615	100.43333	0.00000				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.06894	95.04146	101.06894	0.00000				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.85488	95.53790	100.85488	0.00000				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.11648	95.35745	101.11648	0.00000				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	97.13413	100.00000	96.89008				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.06578	100.00000	58.91787				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	61.35850	100.00000	61.20656				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.05704	100.00000	57.91485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	101.34835	17.47862	101.34835	0.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.76163	100.00000	9.73719			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.12941	100.00000	31.59496			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.73719	100.00000	9.71281			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	100.39883	100.00000	100.13736			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	100.07481	100.00000	99.81419			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85827	2.78904	100.85827	0.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.58650	11.34500	101.58650	0.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.28679	14.70122	153.28679	7.38500			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.63281	65.47166	101.63281	0.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.94476	26.87780	100.94476	0.00000		12,113,371,200,000.00	120,000,000	60,000,000.00	
LGL02	On 13/08/2017	Spot Bond	102.06972	11.15680	102.06972	7.43000		65,630,829,960.00	643,000	4,255,000.00	
LGL03	On 03/04/2018	Spot Bond	100.81905	1.72173	100.81905	7.48000		60,491,430,000.00	600,000	100,000.00	
LHL01	On 13/12/2015	Spot Bond	100.80386	18.97710	100.80386	0.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.84281	23.18738	103.84281	10.53500		2,035,319,076,000.00	19,600,000	9,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.88174	15.14770	100.88174	0.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond	101.02278	94.70820	101.02278	0.00000				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	99.99999	81.30490	99.99999	0.00000				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.98560	50.00360	99.98560	0.00000				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.82895	97.07933	99.82895	0.00000				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.65757	80.43336	98.65757	0.00000				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.54815	92.20433	99.54815	0.00000				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.13693	85.98712	99.13693	0.00000				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	100.00000	77.82516	100.00000	100.00000				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.62164	93.37388	99.62164	0.00000				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.00731	84.23432	99.00731	0.00000				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92958	99.18536	99.92958	0.00000			19,985,916,000.00	200,000	100,000.00	
MBF019	On 15/04/2014	Spot Bond	99.92850	44.68435	99.92850	0.00000				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.73502	91.81325	100.73502	0.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.14229	40.88065	101.14229	0.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00905	37.40589	100.00905	0.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91928	21.72930	99.91928	0.00000				0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.50283	19.20145	100.50283	0.00000			0.00	0	3,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.15740	8.79418	100.15740	0.00000			0.00	0	100,000.00
MBF031	On 06/12/2013	Spot Bond	100.54908	55.84784	100.54908	0.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.21597	53.03205	100.21597	0.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.23595	8.86278	100.23595	0.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.40082	65.11299	101.40082	0.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.60009	100.00000	65.43764			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	62.43666	100.00000	62.28031			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	54.59110	100.00000	54.45740			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.58480	100.00000	35.49859			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.63003	100.00000	30.55332			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.06737	100.00000	22.01392			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.53116	8.74577	108.53116	7.23500		651,186,960.00	6,000	49,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.57325	28.46120	100.57325	0.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.48707	58.10488	100.48707	0.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.53015	28.00947	100.53015	0.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10161	34.61620	100.10161	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
MEFSA2	On 05/10/2014	Spot Bond	100.10239	34.65166	100.10239	0.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10625	12.30646	100.10625	0.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.72715	9.19250	101.72715	0.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.81443	8.78027	101.81443	0.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13798	14.12937	100.13798	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.45035	12.17176	102.45035	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.62413	12.24331	102.62413	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.80596	32.89785	107.80596	6.16500		2,673,587,808,000.00	24,800,000	12,400,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.37247	14.91407	100.37247	0.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.38734	7.29035	100.38734	0.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.36769	9.99455	111.36769	8.09000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.07314	20.49504	105.07314	6.48500			0.00	0	25,300,000.00
MIIL01	On 31/05/2015	Spot Bond	100.77402	21.13306	100.77402	0.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	107.70484	13.77991	107.70484	7.49000			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73979	90.91692	100.73979	0.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	107.62641	13.41740	107.62641	7.19000		82,226,577,240.00	764,000	6,207,000.00	
MTN02	On 13/07/2014	Spot Bond	107.18097	42.58383	107.18097	6.22500		4,356,799,249,530.00	40,649,000	1,166,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	108.09637	23.73008	108.09637	6.53500		8,409,897,586,000.00	77,800,000	9,800,000.00	
MTN04	On 13/07/2017	Spot Bond	113.27122	13.15161	113.27122	7.13500		59,693,932,940.00	527,000	2,727,000.00	
MTN05	On 28/10/2013	Spot Bond	104.44475	69.53874	104.44475	6.07500		0.00	0	0.00	
MTNC13	On 09/04/2013	Spot Bond	99.98574	50.00360	99.98574	50.00359		0.00	0	0.00	
MTNC14	On 26/04/2013	Spot Bond	99.78950	96.31356	99.78950	0.00000		0.00	0	0.00	
MTNC15	On 24/06/2013	Spot Bond	98.95702	83.47844	98.95702	0.00000		0.00	0	0.00	
MTNC16	On 09/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		103,080,000,000,000.00	030,800,000	700,000,000.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.73827	100.00000	6.72139		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17852	100.00000	0.17807		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	7.05502	100.00000	7.03736		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	7.14140	100.00000	7.12352		0.00	0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.56473	100.89771	6.54816		0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.65146	100.61875	6.63472		0.00	0	0.00	
N4A305	On 14/08/2020	Spot Bond	100.88583	6.75525	100.88583	0.00000		0.00	0	0.00	
N4A308	On 14/08/2020	Spot Bond	100.89344	6.81190	100.89344	0.00000		0.00	0	0.00	
N4A311	On 14/08/2020	Spot Bond	100.90258	6.87987	100.90258	0.00000		0.00	0	0.00	
N4A402	On 14/08/2020	Spot Bond	100.92544	7.04975	100.92544	0.00000		0.00	0	0.00	
N4A405	On 14/08/2020	Spot Bond	100.94077	7.16296	100.94077	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
N4A408	On 14/08/2020	Spot Bond	100.95753	7.28746	100.95753	0.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.97275	7.40062	100.97275	0.00000				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.98024	7.45719	100.98024	0.00000				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.07189	8.13540	101.07189	0.00000				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.17857	8.92533	101.17857	0.00000				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17852	100.00000	0.17807				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17852	100.00000	0.17807				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	107.86552	10.81613	107.86552	7.57500				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.83450	44.42657	101.83450	0.00000				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.70840	30.41755	101.70840	0.00000				0.00	0	2,250,000.00
NBK12B	On 20/02/2015	Spot Bond	101.00967	28.95281	101.00967	0.00000				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.36739	10.74157	101.36739	0.00000				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	101.26810	20.50252	101.26810	0.00000				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.75349	9.38760	100.75349	0.00000				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.75689	21.11477	109.75689	6.48500			284,489,858,880.00	2,592,000	11,402,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.98628	20.86448	100.98628	0.00000				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	120.60435	10.51866	120.60435	7.48500			127,237,589,250.00	1,055,000	4,063,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	34.84180		3.17066	34.84180	9.56000			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.45888		101.30923	101.45888	0.00000			0.00	0	15,000,000.00
NBK6A	On 19/04/2015	Spot Bond	110.49168		28.81651	110.49168	6.53500			11,049,168,000.00	100,000	19,000,000.00
NBK6B	On 19/04/2015	Spot Bond	101.50081		23.30165	101.50081	0.00000			20,300,162,000.00	200,000	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.58818		8.93149	101.58818	0.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.07008		50.56151	102.07008	6.55500			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.79627		56.52418	100.79627	0.00000			151,194,405,000.00	1,500,000	20,500,000.00
NBK9A	On 23/03/2016	Spot Bond	107.39092		16.38902	107.39092	6.73500			191,585,401,280.00	1,784,000	5,266,000.00
NBK9B	On 23/03/2016	Spot Bond	100.29965		15.06217	100.29965	0.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000		38.47299	100.00000	0.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000		48.59538	100.00000	0.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000		36.68913	100.00000	0.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000		34.78922	100.00000	0.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.87273		29.56092	100.87273	0.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.28564		27.54595	100.28564	0.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01672		26.94895	100.01672	0.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92548		22.54995	99.92548	0.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.77697		21.27908	100.77697	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
NCLN61	On 30/11/2015	Spot Bond	82.20483	20.57141	82.20483	0.00000				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68339	15.93397	100.68339	0.00000				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.84902	100.00000	0.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.40602	17.48738	101.40602	0.00000				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.54096	18.16603	101.54096	0.00000				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.34186	17.38294	101.34186	0.00000				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92270	13.72881	99.92270	0.00000				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.17872	16.46285	78.17872	0.00000				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71143	86.70504	100.71143	0.00000				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42599	57.74175	100.42599	0.00000				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41949	57.69184	100.41949	0.00000				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13602	19.25450	100.13602	0.00000			5,207,073,040,000.00	52,000,000	26,000,000.00	
NCLN74	On 15/08/2017	Spot Bond	101.05010	10.27104	101.05010	0.00000				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.39872	9.25028	100.39872	0.00000				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.37520	19.85183	100.37520	0.00000				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.03565	9.08250	100.03565	0.00000				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.36828	9.01114	100.36828	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
NCLN79	On 20/03/2016	Spot Bond	100.14759	8.80771	100.14759	0.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.11470	5.60988	100.11470	0.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	107.95635	21.45816	107.95635	7.23500			0.00	0	2,300,000.00
NED6	On 20/09/2013	Spot Bond	102.15207	72.32926	102.15207	6.10500		5,209,755,570,000.00		51,000,000	12,750,000.00
NED8	On 08/02/2014	Spot Bond	103.65374	55.78962	103.65374	6.20500		2,983,569,252,160.00		28,784,000	10,493,000.00
NED9	On 06/07/2017	Spot Bond	100.00388	7.83475	100.00388	0.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.42065	18.11447	124.42065	10.58000			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.41812	10.52009	111.41812	0.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.89396	22.66721	100.89396	0.00000		20,178,792,000.00		200,000	3,000,000.00
NILB10	On 08/12/2016	Spot Bond	161.09880	6.25025	161.09880	1.15000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.35745	10.06168	114.35745	7.14000			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.04105	85.59928	99.04105	0.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.48350	58.11634	100.48350	0.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.09354	85.59275	99.09354	0.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.86216	10.42580	115.86216	7.77000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.83381	12.81433	100.83381	0.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.80256	41.40497	100.80256	0.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.74115	92.58950	100.74115	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
NQ1A15	On 22/05/2015	Spot Bond	100.78949	20.81402	100.78949	0.00000				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	118.57853	10.40330	118.57853	7.97000				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.84697	41.64723	100.84697	0.00000				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.78820	92.74730	100.78820	0.00000				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.81431	20.99195	100.81431	0.00000				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.72667	10.83421	115.72667	8.17000				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.89919	41.94047	100.89919	0.00000				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.85091	92.96262	100.85091	0.00000				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.86002	21.33029	100.86002	0.00000				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.86005	92.99331	100.86005	0.00000				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.90670	93.16911	100.90670	0.00000				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.97753	93.38769	100.97753	0.00000				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.06230	93.67247	101.06230	0.00000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.09452	9.49466	101.09452	0.00000				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.01507	14.26393	101.01507	0.00000				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.92438	78.68917	133.92438	3.37500			24,106,388,400,000.00	180,000,000	30,850,000.00	
NRA014	On 30/04/2014	Spot Bond	110.53037	50.79080	110.53037	5.78500			5,791,791,388,000.00	52,400,000	25,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	128.66536	14.02269	128.66536	6.97500		1,929,980,400,000.00	15,000,000	7,500,000.00	
NRA022	On 31/10/2022	Spot Bond	139.26038	14.16133	139.26038	7.28000		1,309,047,572,000.00	9,400,000	4,700,000.00	
NRA023	On 31/05/2023	Spot Bond	177.47566	5.69170	177.47566	1.04500		29,815,910,880,000.00	168,000,000	84,000,000.00	
NRA028	On 30/11/2028	Spot Bond	141.23827	12.81571	141.23827	8.06500		1,723,106,894,000.00	12,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	99.90276	98.38430	99.90276	0.00000		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	99.87834	44.24278	99.87834	0.00000		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	99.88177	44.13683	99.88177	0.00000		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.72085	13.20376	101.72085	0.00000		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	101.23771	30.71386	101.23771	0.00000		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	101.13742	96.81012	101.13742	0.00000		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.76027	22.47715	101.76027	0.00000		8,140,821,600,000.00	80,000,000	47,500,000.00	
NTC16	On 22/03/2018	Spot Bond	100.37089	1.49550	100.37089	0.00000		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.31088	100.00000	17.26801		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.36717	100.00000	17.32416		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.40094	100.00000	17.35785		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.21148	100.00000	18.16638		0.00	0	0.00	
OCT1D1	On 18/10/2015	Spot Bond	100.00000	19.11208	100.00000	19.06475		0.00	0	0.00	
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.74085	100.00000	24.67959		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	110.63983	21.88431	110.63983	6.09000				71,030,770,860.00	642,000	9,908,950.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.56871	100.00000	6.55226				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	98.53000	18.99720	98.53000	0.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.16349	100.00000	28.09451				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.48807	100.00000	9.46509				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.50410	88.15734	100.50410	0.00000				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	101.30339	57.57700	101.30339	0.00000				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.65772	85.39854	100.65772	0.00000				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	77.86422	100.00000	77.70755				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.70788	89.83726	100.70788	0.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.24653	8.86075	100.24653	0.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.47303	39.47840	100.47303	0.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.44073	34.92589	100.44073	0.00000				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.41967	87.41978	100.41967	0.00000				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.44159	87.54445	100.44159	0.00000				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.47012	82.81195	100.47012	0.00000				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.48544	39.59614	100.48544	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
PR2B1G	On 15/06/2014	Spot Bond	100.45882	34.91997	100.45882	0.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.47809	87.75225	100.47809	0.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.47742	82.83785	100.47742	0.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.51317	39.85927	100.51317	0.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.48048	34.91287	100.48048	0.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.54370	88.12622	100.54370	0.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.54379	40.15004	100.54379	0.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.50574	34.90460	100.50574	0.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.60192	88.45859	100.60192	0.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.25300	0.00021	100.25300	0.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.26117	0.00021	100.26117	0.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.26484	0.00021	100.26484	0.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.27300	0.00021	100.27300	0.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.30811	0.00021	100.30811	0.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.31627	0.00021	100.31627	0.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.97067	62.25155	100.97067	0.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.12716	37.64625	112.12716	5.28500			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.45517	33.88638	92.45517	5.57500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	42.76174	0.73093	42.76174	6.80500	0.00	0	0.00			
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
R157	On 15/09/2015	Spot Bond	5.30500	119.42784	119.46104	5.28500	150,468,266,789,880.00	363,481,016	5,306,863,193.00			
R158	On 15/09/2015	Spot Bond	119.46104	21.29625	119.46104	5.28500	0.00	0	0.00			
R158P	On 15/09/2015	Spot Bond	88.31877	16.98076	88.31877	5.18500	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	126.42217	14.62446	126.42217	5.28500	0.00	0	0.00			
R159P	On 15/09/2016	Spot Bond	84.10801	9.03702	84.10801	5.11500	0.00	0	0.00			
R179	On 01/08/2013	Spot Bond	103.44308	79.87340	103.44308	4.90500	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	7.02000	133.50860	133.85074	6.98500	247,406,269,280,040.00	243,058,302	4,097,969,099.00			
R187P	On 21/12/2026	Spot Bond	40.41994	0.64693	40.41994	6.72500	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	38.26574	0.58323	38.26574	6.64500	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	0.64000	296.14050	296.10573	0.64000	224,755,456,000.00	351,180,400	314,550,923.00			
R201	On 21/12/2014	Spot Bond	5.22500	108.31804	108.33599	5.20500	8,590,859,644,400.00	644,183,664	481,047,000.00			
R202	On 07/12/2033	Spot Bond	1.61000	220.27560	219.22089	1.64000	3,694,712,525,000.00	294,852,500	1,345,922,000.00			
R2023	On 28/02/2023	Spot Bond	6.53000	109.67724	109.69610	6.52500	70,074,582,864,970.00	731,176,549	3,725,569,000.00			
R203	On 15/09/2017	Spot Bond	5.65500	110.65274	110.73855	5.63000	57,501,404,444,055.00	168,241,281	5,668,461,806.00			
R204	On 21/12/2018	Spot Bond	5.91000	112.42679	112.53551	5.88500	78,790,366,047,930.00	331,703,223	5,776,465,341.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	110.76600	8.75652	110.76600	7.92000		695,619,850,914,366.00	280,084,601	3,790,650,601.00	
R205	On 31/03/2014	Spot Bond	100.00000	55.51826	100.00000	55.38228		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.27000	103.42983	103.41122	5.27500		36,466,292,000,000.00	919,600,000	2,333,030,000.00	
R207	On 15/01/2020	Spot Bond	6.10000	108.02190	108.06084	6.09000		95,560,710,927,600.00	665,690,316	5,746,315,332.00	
R208	On 31/03/2021	Spot Bond	6.21000	103.57190	103.61801	6.20000		167,069,871,102,060.00	903,360,886	9,968,818,326.00	
R209	On 31/03/2036	Spot Bond	7.82000	83.57238	84.01823	7.77000		143,042,681,569,480.00	291,903,014	8,225,054,650.00	
R210	On 31/03/2028	Spot Bond	1.37000	165.77376	164.81266	1.41500		322,429,500,000.00	235,350,000	362,181,618.00	
R211	On 31/01/2017	Spot Bond	0.59000	114.84912	128.88549	-0.55000		(496,710,380,000.00)	841,882,000	194,850,000.00	
R212	On 31/01/2022	Spot Bond	0.49000	137.50788	137.38340	0.50000		626,186,262,520.00	277,931,148	1,374,305,956.00	
R213	On 28/02/2031	Spot Bond	7.56000	95.36384	95.81324	7.51000		103,195,552,861,800.00	650,205,405	4,810,028,000.00	
R214	On 28/02/2041	Spot Bond	85.93807	8.22256	85.93807	7.81000		773,190,939,650,930.00	997,071,259	6,895,123,259.00	
R224C	On 15/09/2013	Spot Bond	97.90903	70.49897	97.90903	4.96500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.47083	48.62078	95.47083	5.06500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	92.97039	33.71695	92.97039	5.17500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.33670	23.83115	90.33670	5.34500		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.31877	16.98076	88.31877	5.18500		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.28369	12.27733	86.28369	5.10500		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.10801	9.03702	84.10801	5.11500		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	99.00816	84.04218	99.00816	5.15000				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	96.46867	57.98313	96.46867	5.24000				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	93.98382	39.90888	93.98382	5.26000				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	91.65106	27.89243	91.65106	5.21000				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.23822	19.83682	89.23822	5.25500				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.25097	14.23537	87.25097	5.12500				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	85.12404	10.39309	85.12404	5.10500				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.82611	7.73914	82.82611	5.16500				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.30268	6.07929	79.30268	5.60500				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.96487	4.71048	76.96487	5.65500				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.96563	3.80869	73.96563	5.89000				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.92921	3.02690	71.92921	5.87000				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.96244	2.43565	69.96244	5.85000				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	68.01843	1.98770	68.01843	5.84000				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.12597	1.73381	65.12597	6.05000				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.30826	1.45394	63.30826	6.03000				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	61.01705	1.27439	61.01705	6.12000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	59.35542	1.09114	59.35542	6.09000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.75587	0.94278	57.75587	6.06000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.21582	0.82164	56.21582	6.03000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.78699	0.71881	54.78699	5.99000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.41526	0.63329	53.41526	5.95000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.66677	0.91452	46.66677	6.92500			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.30943	0.84363	45.30943	6.88500			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	44.00862	0.78302	44.00862	6.84500			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.76174	0.73093	42.76174	6.80500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.56629	0.68595	41.56629	6.76500			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.41994	0.64693	40.41994	6.72500			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.32047	0.61295	39.32047	6.68500			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.26574	0.58323	38.26574	6.64500			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64962	59.60818	100.64962	0.00000			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92551	98.90191	99.92551	0.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90742	14.95945	99.90742	0.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.95846	22.37799	100.95846	0.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.73224	100.00000	2.72547			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.65314	89.68505	100.65314	0.00000				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.64201	89.68636	100.64201	0.00000				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.64822	85.10562	100.64822	0.00000				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.60274	55.56065	100.60274	0.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.25181	26.88246	100.25181	0.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.57513	8.65157	100.57513	0.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.35684	8.96960	100.35684	0.00000				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	93.50590	100.00000	93.35059				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.50918	86.84685	100.50918	0.00000				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.31278	53.78212	100.31278	0.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.51108	31.76977	101.51108	0.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.89598	21.40927	100.89598	0.00000				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11226	82.59836	100.11226	0.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.46807	9.24104	101.46807	0.00000				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	101.30184	66.37864	101.30184	66.37863				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.20965	9.43791	101.20965	0.00000				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.81254	91.64680	100.81254	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
RES20	On 10/07/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68337	40.72029	100.68337	0.00000		0.00	0	0.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
RP004	On 25/11/2014	Spot Bond	102.38528	31.90776	102.38528	0.00000		0.00	0	0.00	
RP005	On 31/03/2017	Spot Bond	100.25595	14.13003	100.25595	0.00000		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	102.15806	13.65996	102.15806	0.00000		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.92099	17.50280	101.92099	0.00000		0.00	0	0.00	
RP008	On 30/04/2016	Spot Bond	101.92099	17.50280	101.92099	0.00000		0.00	0	0.00	
RP009	On 16/07/2013	Spot Bond	99.90382	98.54153	99.90382	0.00000		0.00	0	0.00	
RP010	On 23/08/2013	Spot Bond	100.90437	88.70711	100.90437	0.00000		0.00	0	0.00	
RP011	On 12/09/2013	Spot Bond	100.60938	83.82001	100.60938	0.00000		0.00	0	0.00	
RP012	On 10/10/2013	Spot Bond	100.01907	81.82542	100.01907	0.00000		0.00	0	0.00	
RP013	On 27/09/2016	Spot Bond	100.41474	15.56817	100.41474	0.00000		0.00	0	0.00	
RP014	On 27/09/2019	Spot Bond	100.46482	12.11263	100.46482	0.00000		0.00	0	0.00	
RP015	On 10/06/2013	Spot Bond	100.55661	88.86764	100.55661	0.00000		0.00	0	0.00	
RP016	On 10/12/2015	Spot Bond	100.81843	18.62060	100.81843	0.00000		0.00	0	0.00	
RP017	On 21/01/2014	Spot Bond	99.78695	62.64374	99.78695	0.00000		0.00	0	0.00	
RP018	On 12/02/2020	Spot Bond	103.67366	14.60246	103.67366	12.58500		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	100.74067	35.42812	100.74067	0.00000				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.89359	60.77281	100.89359	0.00000				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	57.45903	100.00000	57.31515				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.99494	30.35829	100.99494	0.00000				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.15183	5.25000	101.13736				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.02490	100.00000	1.02239				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.56538	100.00000	5.55175				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.26361	100.00000	10.23791				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.02116	20.40993	106.02116	0.00000				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.03894	8.61508	114.03894	7.56000			57,247,547,880.00	502,000	4,942,000.00	
SBC2	On 28/04/2016	Spot Bond	102.56935	11.66380	102.56935	0.00000				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.55025	16.33415	117.55025	6.58500				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	100.89782	11.75251	100.89782	0.00000			60,538,692,000.00	600,000	300,000.00	
SBK14	On 01/12/2017	Spot Bond	111.06598	13.50013	111.06598	7.68000			13,327,917,600,000.00	120,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.51721	8.54837	101.51721	0.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.53664	7.70979	100.53664	0.00000				0.00	0	1,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.40870	8.60233	101.40870	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
SBK18	On 24/10/2020	Spot Bond	101.57144	9.00246	101.57144	0.00000			40,628,576,000.00	400,000	200,000.00
SBK19	On 24/10/2019	Spot Bond	101.54012	8.97498	101.54012	0.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.58828	26.64601	109.58828	6.58500			23,890,245,040.00	218,000	14,615,000.00
SBK8	On 10/04/2013	Spot Bond	100.00000	54.10003	100.00000	54.10001			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	103.77959	9.54381	103.77959	7.48500			21,897,493,490.00	211,000	6,646,000.00
SBK11	On 09/04/2014	Spot Bond	129.59823	49.46921	129.59823	1.05000			233,276,814,000.00	1,800,000	300,000.00
SBN18	On 14/09/2013	Spot Bond	161.69774	60.20473	161.69774	-0.14560			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.86739	22.12931	115.86739	6.74500			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.20582	22.04873	116.20582	6.60500			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.37551	22.00850	116.37551	6.53500			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.16926	10.55753	105.16926	7.03000			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.02435	22.09188	116.02435	6.68000			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.10899	22.07174	116.10899	6.64500			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.48180	9.11758	100.48180	0.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.47187	41.31955	100.47187	0.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.38915	40.13355	100.38915	0.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15231	12.28008	100.15231	0.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16755	83.70516	100.16755	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
SBR003	On 05/11/2013	Spot Bond	100.00000	63.79669	100.00000	63.63693			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.89534	10.51835	108.89534	6.68000			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.06049	63.32603	101.06049	0.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.89011	13.47194	101.89011	0.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.36469	7.83985	100.36469	0.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.47715	100.00000	1.47386			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.32253	8.08436	100.32253	0.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	116.92083	11.54787	116.92083	7.85000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	115.03459	12.66806	115.03459	8.63500		23,006,918,000.00		200,000	100,000.00
SBS21	On 15/05/2026	Spot Bond	101.09786	8.30197	101.09786	0.00000		20,219,572,000.00		200,000	100,000.00
SBS22	On 23/05/2015	Spot Bond	101.36106	28.63434	101.36106	0.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.80010	9.56626	100.80010	0.00000		20,160,020,000.00		200,000	200,000.00
SBS24	On 23/05/2019	Spot Bond	100.82455	8.10801	100.82455	0.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.52214	11.67451	110.52214	7.39500		8,251,582,972,400.00		74,660,000	26,827,000.00
SBS3	On 25/05/2026	Spot Bond	107.29910	10.60433	107.29910	7.68500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.76424	11.38108	107.76424	7.90000		15,410,286,320.00		143,000	232,000.00
SBS9	On 07/07/2016	Spot Bond	117.22199	16.96395	117.22199	6.46500		278,753,892,220.00		2,378,000	1,160,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On 03/07/2013	Spot Bond	122.15537	96.01306	122.15537	0.70000		24,431,074,000.00	200,000	100,000.00	
SBSI11	On 07/12/2023	Spot Bond	282.99562	3.57830	282.99562	1.17000		169,797,372,000.00	600,000	300,000.00	
SBSI12	On 31/01/2017	Spot Bond	125.63247	4.81211	125.63247	0.15000		25,126,494,000.00	200,000	100,000.00	
SCM107	On 15/09/2017	Spot Bond	111.78000	10.42106	111.78000	0.00000		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	3.76569	100.00000	3.75656		0.00	0	0.00	
SHI02	On 01/10/2021	Spot Bond	82.63494	0.30991	82.63494	0.00000		0.00	0	0.00	
SHI05	On 31/01/2017	Spot Bond	123.05410	5.12289	123.05410	0.72000		0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.15741	6.50000	100.13992		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.51928	11.34295	100.51928	0.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.24433	84.96189	100.24433	0.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.26315	19.92283	100.26315	0.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.64385	9.74524	100.64385	0.00000				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	106.06754	13.06171	106.06754	7.73000			15,591,928,380.00	147,000	147,000.00	
SHS06	On 12/12/2017	Spot Bond	100.99605	9.21282	100.99605	0.00000				0.00	0	20,000,000.00
SHS07	On 10/04/2016	Spot Bond	100.00000	15.95288	100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000.00	
SLI1	On 15/08/2013	Spot Bond	102.64574	77.51975	102.64574	5.99500				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.33884	14.83592	110.33884	6.63500			1,853,692,512,000.00	16,800,000	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	103.31757	89.98237	103.31757	6.20500				0.00	0	6,460,000.00
SNT01	On 15/09/2017	Spot Bond	104.97681	10.58398	104.97681	7.08000			3,905,137,332,000.00	37,200,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.03918	41.57226	101.03918	0.00000				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.87121	12.99889	100.87121	0.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.06910	21.11771	101.06910	0.00000				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.87792	9.66770	100.87792	0.00000				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.24485	16.69295	110.24485	6.98000				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.26351	21.68841	100.26351	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
SSA03	On 22/04/2013	Spot Bond	101.21996	97.30168	101.21996	0.00000			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.79364	11.32586	100.79364	0.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.32028	10.92648	100.32028	0.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.45794	10.77022	101.45794	0.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.00821	7.56409	94.00821	7.80800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.66034	7.59462	93.66034	7.87000			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.28958	32.38759	106.28958	6.45000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.18060	9.09016	101.18060	7.35000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.46469	9.62245	100.46469	0.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	106.02123	10.44188	106.02123	6.81000			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.22888	21.80789	117.22888	6.18500			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	106.88739	2.28438	106.88739	1.72000			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.84407	8.05112	107.84407	6.83500			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379	0.00	0	0.00			
SYN929	On 19/07/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379	0.00	0	0.00			
SYN969	On 16/04/2013	Spot Bond	99.92863	98.91675	99.92863	0.00000	0.00	0	0.00			
SYN970	On 19/04/2013	Spot Bond	99.88571	98.12039	99.88571	0.00000	0.00	0	0.00			
SYN972	On 26/04/2013	Spot Bond	99.78610	96.31368	99.78610	0.00000	0.00	0	0.00			
SYN973	On 03/05/2013	Spot Bond	99.68595	94.57574	99.68595	0.00000	0.00	0	0.00			
SYN974	On 13/05/2013	Spot Bond	99.54347	92.20467	99.54347	0.00000	0.00	0	0.00			
SYN975	On 14/05/2013	Spot Bond	99.52861	91.97449	99.52861	0.00000	0.00	0	0.00			
SYN976	On 16/05/2013	Spot Bond	99.49971	91.51771	99.49971	0.00000	0.00	0	0.00			
SYN977	On 16/05/2013	Spot Bond	99.49993	91.51769	99.49993	0.00000	0.00	0	0.00			
SYN978	On 20/05/2013	Spot Bond	99.44277	90.61833	99.44277	0.00000	0.00	0	0.00			
SYN980	On 22/05/2013	Spot Bond	99.41439	90.17561	99.41439	0.00000	0.00	0	0.00			
SYN981	On 23/05/2013	Spot Bond	99.78606	89.92090	99.78606	0.00000	0.00	0	0.00			
SYN982	On 22/05/2013	Spot Bond	99.41436	90.17562	99.41436	0.00000	795,314,880,000.00	8,000,000	2,000,000.00			
SYN983	On 27/05/2013	Spot Bond	99.34276	89.08866	99.34276	0.00000	0.00	0	0.00			
SYN984	On 29/05/2013	Spot Bond	99.31348	88.66167	99.31348	0.00000	0.00	0	0.00			
SYN985	On 07/06/2013	Spot Bond	99.18167	86.79281	99.18167	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
SYN986	On 19/06/2013	Spot Bond	99.00683	84.42729	99.00683	0.00000			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.81219	96.82276	99.81219	0.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.39315	77.28981	98.39315	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.47252	20.56293	115.47252	5.84500		1,755,182,304,000.00	15,200,000	3,800,000.00	
SZ25	On 30/09/2025	Spot Bond	111.89214	8.28269	111.89214	7.54500			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	45.19794	100.00000	45.09681			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.90686	100.00000	30.83032			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.84510	100.00000	15.80543			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.88002	50.87805	101.88002	6.48500			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.74820	95.56045	99.74820	0.00000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.09745	85.39382	99.09745	0.00000			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98489	68.61379	99.98489	0.00000			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89330	98.38445	99.89330	0.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19103	21.94243	101.19103	0.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.91729	14.96632	107.91729	6.58500			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.57186	55.89661	100.57186	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
TFS93	On 17/02/2014	Spot Bond	100.82586	61.61671	100.82586	0.00000				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.88426	62.05075	100.88426	0.00000				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.45980	7.82736	101.45980	0.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.50516	8.06787	101.50516	0.00000				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.77662	9.31163	101.77662	7.83000				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	101.43484	10.17839	101.43484	0.00000				0.00	0	3,000,000.00
TH10A5	On 18/07/2017	Spot Bond	101.49155	10.46817	101.49155	0.00000				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.57288	3.00272	101.57288	0.00000				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	101.43484	7.69502	101.43484	0.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	101.49155	7.99573	101.49155	0.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.62603	2.99821	101.62603	7.16000				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.60269	6.84554	101.60269	0.00000				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	101.59361	10.98921	101.59361	0.00000				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.81128	9.68671	101.81128	0.00000				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.78181	11.94828	101.78181	0.00000				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.67212	14.20167	102.67212	0.00000				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	102.57025	15.94195	102.57025	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
TH9A10	On 18/07/2016	Spot Bond	101.49983	14.11412	101.49983	0.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.11977	101.06155	7.10197			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.42577	7.64688	101.42577	0.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.72171	7.74799	105.72171	0.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.62990	8.72834	101.62990	0.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.72060	9.20788	101.72060	0.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.68118	14.24887	102.68118	0.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.43398	13.79340	101.43398	0.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.46577	17.44764	101.46577	0.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.48848	14.05884	101.48848	0.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.46577	7.82699	101.46577	0.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.48848	7.94725	101.48848	0.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.49983	8.00737	101.49983	0.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.45215	13.88190	101.45215	0.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.48848	14.05884	101.48848	0.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.61336	14.66645	101.61336	0.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.61336	8.60793	101.61336	0.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.61336	14.66645	101.61336	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
THE9C1	On 18/07/2016	Spot Bond	101.79497	15.54855	101.79497	0.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.84037	9.80582	101.84037	0.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.78362	15.49347	101.78362	0.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.69120	19.87453	102.69120	0.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.74790	14.55461	102.74790	0.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.72522	20.03785	102.72522	0.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.36168	55.79456	100.36168	0.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	113.99297	29.84694	113.99297	7.28500		98,489,926,080.00		864,000	1,910,000.00
TL20	On 22/02/2020	Spot Bond	99.30313	7.45339	99.30313	6.26500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	114.16275	13.20798	114.16275	6.59000		239,037,390,832,500.00		093,830,000	999,394,000.00
TN20	On 17/09/2020	Spot Bond	119.50528	9.47403	119.50528	7.19000		69,249,148,944,666.30		579,465,183	311,336,183.00
TN23	On 06/11/2023	Spot Bond	127.97884	12.96302	127.97884	7.55500		31,027,213,901,643.10		242,440,187	108,451,000.00
TN25	On 19/08/2025	Spot Bond	112.99987	9.56297	112.99987	7.99500		75,822,912,770,000.00		671,000,000	273,700,000.00
TN27	On 14/11/2027	Spot Bond	110.53465	11.56641	110.53465	8.08500		6,060,062,186,250.00		54,825,000	20,777,000.00
TORQ1	On 15/04/2022	Spot Bond	100.94485	7.26901	100.94485	0.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.96718	7.43865	100.96718	0.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.99546	7.65343	100.99546	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
TORQ4	On 15/04/2022	Spot Bond	100.99843	7.67604	100.99843	0.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.13821	8.73709	101.13821	0.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.42738	14.81247	101.42738	0.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.09847	26.18669	100.09847	0.00000			0.00	0	7,500,000.00
TPDA02	On 05/04/2017	Spot Bond	100.10246	9.77097	100.10246	0.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.10486	7.94615	100.10486	0.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.33251	10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.32421	9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.32535	100.00000	10.29784			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.64059	94.57808	99.64059	0.00000			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.92866	82.77662	99.92866	0.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.30108	88.44957	99.30108	0.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.29725	75.88503	98.29725	0.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.55671	57.62325	95.55671	0.00000			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.89705	93.29473	100.89705	0.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.82470	91.87847	100.82470	0.00000			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.79577	91.41671	100.79577	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
TWC004	On 21/05/2013	Spot Bond	100.63685	90.29103	100.63685	0.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.08753	81.27845	100.08753	0.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	100.00000	82.90224	100.00000	100.00000		58,700,000,000,000.00	587,000,000	506,000,000.00	
TWC007	On 10/07/2013	Spot Bond	100.00000	82.40639	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	83.47323	100.00000	83.28773			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.98087	91.86691	100.98087	0.00000			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.82939	91.87812	100.82939	0.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	119.29377	10.01161	119.29377	7.60000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85612	44.26877	99.85612	0.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84546	13.49743	99.84546	0.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02469	27.79031	100.02469	0.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.69286	12.07528	108.69286	8.02000			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.13646	100.00000	63.97585			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.39428	100.00000	64.23304			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.48023	100.00000	64.31876			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.20869	78.15139	100.20869	0.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.22126	50.98734	100.22126	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
VKE01	On 08/05/2015	Spot Bond	101.08553	21.86774	101.08553	0.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.12598	13.53248	101.12598	0.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.12773	10.06671	101.12773	0.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.24803	9.03955	100.24803	0.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.25564	1.60244	100.25564	0.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.59640	88.74855	100.59640	0.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	129.49000	13.49626	129.49000	0.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	123.98935	18.74848	123.98935	5.64500		23,063,630,961,550.00	186,013,000	93,086,000.00	
WS05	On 01/08/2018	Spot Bond	246.95694	5.32850	246.95694	-0.24000		14,928,547,023,000.00	60,450,000	30,900,000.00	
WSP1	On 28/05/2015	Spot Bond	109.88172	25.60671	109.88172	5.68500		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	113.63212	13.32420	113.63212	6.13500		18,198,184,018,000.00	160,150,000	80,150,000.00	
WSP3	On 28/05/2019	Spot Bond	116.11589	11.24313	116.11589	6.44000		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	116.09698	11.04196	116.09698	6.71500		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	117.28694	10.87728	117.28694	6.74000		3,284,034,320,000.00	28,000,000	0.00	
Z006	On 31/08/2013	Spot Bond	98.02458	72.53366	98.02458	5.18000		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	96.75697	60.60253	96.75697	5.24000		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	89.15681	19.48529	89.15681	5.23500		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	95.11569	47.11453	95.11569	5.23000		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	93.87967	39.15349	93.87967	5.24000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.93198	15.94460	87.93198	5.16500			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.91824	29.09064	91.91824	5.22000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.14409	19.44944	89.14409	5.23500			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.95901	2.17050	68.95901	5.83000			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03844	100.00000	0.03836			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.57625	100.00000	25.52773			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.52972	100.00000	24.48318			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.52972	100.00000	24.48318			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.25947	100.00000	23.21535			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.71528	100.00000	20.67598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016		On 20/07/2015	Spot Bond	100.00000	20.71528	100.00000	20.67598		0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392		0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392		0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	18.37944	100.00000	18.34457		0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	18.37944	100.00000	18.34457		0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	17.39461	100.00000	17.36161		0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132		0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	12.31153	100.00000	12.28817		0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	11.62974	100.00000	11.60767		0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	10.94405	100.00000	10.92329		0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	10.94405	100.00000	10.92329		0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	10.35764	100.00000	10.33799		0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549		0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	9.20719	100.00000	9.18972		0.00	0	0.00

**Total for j-Bonds :** ,910,040,483,679,240.00 ,681,886,980 101 243 917 140.00

**Grand Total:** 10,041,197,906,500.00 82,099,500 01 245 786 726.00