



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 18/04/2013

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	9.22910	9.22910	9.25620	9.25620		12.61	368,702,545.00	39,950	490,718.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	17.04860	0.01705	19.76720	0.01977	17.049	17.10	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,037.94860	1.03795	1,013.56720	1.01357	1,037.949	17.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	5.73320	0.00573	7.16740	0.00717	5.733	19.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,626.63320	1.62663	1,600.96740	1.60097	1,626.633	19.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	4.55140	0.00455	5.80200	0.00580	4.551	20.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,775.45140	1.77545	1,749.60200	1.74960	1,775.451	20.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	40.10600	0.04011	44.84640	0.04485	40.106	15.15	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	661.00600	0.66101	638.64640	0.63865	661.006	15.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	36.64170	0.03664	41.10710	0.04111	36.642	15.34	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	697.54170	0.69754	674.90710	0.67491	697.542	15.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	28.73960	0.02874	32.54220	0.03254	28.740	15.88	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	799.63960	0.79964	776.34220	0.77634	799.640	15.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	120.35260	0.12035	130.73200	0.13073	120.353	13.21	0.00	0	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	291.25260	0.29125	274.53200	0.27453	291.253	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	93.82620	0.09383	102.49940	0.10250	93.826	13.61	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	364.72620	0.36473	346.29940	0.34630	364.726	13.61	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	56.74670		0.05675	62.72170	0.06272	56.747	14.41	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	527.64670		0.52765	506.52170	0.50652	527.647	14.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	161.34380		0.16134	174.08340	0.17408	161.344	12.73	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	212.24380		0.21224	197.88340	0.19788	212.244	12.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	153.73870		0.15374	166.06220	0.16606	153.739	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	224.63870		0.22464	209.86220	0.20986	224.639	12.81	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	136.11360		0.13611	147.43620	0.14744	136.114	13.01	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	257.01360		0.25701	241.23620	0.24124	257.014	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	207.46660		0.20747	222.94180	0.22294	207.467	12.53	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	158.36660		0.15837	146.74180	0.14674	158.367	12.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	197.28820		0.19729	212.16460	0.21216	197.288	12.56	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	168.18820		0.16819	155.96460	0.15596	168.188	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	173.37350		0.17337	186.75100	0.18675	173.373	12.61	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	194.27350		0.19427	180.55100	0.18055	194.273	12.61	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	314.93290		0.31493	335.45700	0.33546	314.933	12.34	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	85.83290		0.08583	79.25700	0.07926	85.833	12.34	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	251.72130		0.25172	269.54190	0.26954	251.721	12.45	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	122.62130		0.12262	113.34190	0.11334	122.621	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	223.39730		0.22340	239.76540	0.23977	223.397	12.50	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	144.29730		0.14430	133.56540	0.13357	144.297	12.50	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	500.13680		0.50014	525.31940	0.52532	500.137	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	31.03680		0.03104	29.11940	0.02912	31.037	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	465.57870		0.46558	490.17930	0.49018	465.579	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	36.47870		0.03648	33.97930	0.03398	36.479	12.13	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	425.15840		0.42516	448.93390	0.44893	425.158	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	46.05840		0.04606	42.73390	0.04273	46.058	12.18	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	553.28840		0.55329	579.18580	0.57919	553.288	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	24.18840		0.02419	22.98580	0.02299	24.188	12.37	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	517.68840		0.51769	543.12980	0.54313	517.688	12.28		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	28.58840		0.02859	26.92980	0.02693	28.588	12.28		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	508.89090		0.50889	534.20520	0.53421	508.891	12.25		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	29.79090		0.02979	28.00520	0.02801	29.791	12.25		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	739.04210		0.73904	766.23240	0.76623	739.042	12.85		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	9.94210		0.00994	10.03240	0.01003	9.942	12.85		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	644.77890		0.64478	671.50060	0.67150	644.779	12.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	15.67890		0.01568	15.30060	0.01530	15.679	12.61		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	571.31920		0.57132	597.41570	0.59742	571.319	12.42		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	22.21920		0.02222	21.21570	0.02122	22.219	12.42		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,029.16300		2.02916	2,056.26650	2.05627	2,029.163	18.75		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.06300		0.00006	0.06650	0.00007	0.063	18.75		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.34410		9.34410	9.37180	9.37180		13.62		13,025,675.40	1,394	62,659.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	103.67570		0.10368	107.82470	0.10782	103.676	16.86		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,079.57570		1.07958	1,056.02470	1.05602	1,079.576	16.86		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	55.03210		0.05503	56.70740	0.05671	55.032	19.26		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,710.93210		1.71093	1,684.90740	1.68491	1,710.932	19.26		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	174.83500		0.17483	182.26580	0.18227	174.835	15.23		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	680.73500		0.68073	660.46580	0.66047	680.735	15.23		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	164.93710		0.16494	171.92640	0.17193	164.937	15.40		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	720.83710		0.72084	700.12640	0.70013	720.837	15.40		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	117.78430		0.11778	122.60650	0.12261	117.784	16.44		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	973.68430		0.97368	950.80650	0.95081	973.684	16.44		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	225.64010		0.22564	235.29110	0.23529	225.640	14.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	521.54010		0.52154	503.49110	0.50349	521.540	14.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	222.86830		0.22287	232.40190	0.23240	222.868	14.58		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	528.76830		0.52877	510.60190	0.51060	528.768	14.58		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	220.13510		0.22014	229.55000	0.22955	220.135	14.61		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	536.03510	0.53604	517.75000	0.51775	536.035	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	346.09390	0.34609	360.34850	0.36035	346.094	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	301.99390	0.30199	288.54850	0.28855	301.994	13.53	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	323.71700	0.32372	337.22850	0.33723	323.717	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	329.61700	0.32962	315.42850	0.31543	329.617	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	304.14300	0.30414	316.93110	0.31693	304.143	13.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	360.04300	0.36004	345.13110	0.34513	360.043	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	686.75400	0.68675	708.65130	0.70865	686.754	12.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	92.65400	0.09265	86.85130	0.08685	92.654	12.97	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	507.64540	0.50765	526.44710	0.52645	507.645	12.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	163.54540	0.16355	154.64710	0.15465	163.545	12.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	394.65580	0.39466	410.42190	0.41042	394.656	13.35	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	250.55580	0.25056	238.62190	0.23862	250.556	13.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,047.64190	2.04764	2,074.90380	2.07490	2,047.642	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.54190	0.00354	3.10380	0.00310	3.542	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	895.32970	0.89533	919.40780	0.91941	895.330	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	51.22970	0.05123	47.60780	0.04761	51.230	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	726.83360	0.72683	749.22240	0.74922	726.834	13.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	82.73360	0.08273	77.42240	0.07742	82.734	13.03	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.45040	9.45040	9.47890	9.47890		14.40	13,608,576.00	1,440	22,001.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	216.94450	0.21694	224.36490	0.22436	216.945	16.63	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,036.54450	1.03654	1,015.46490	1.01546	1,036.544	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	126.49820	0.12650	130.59970	0.13060	126.498	18.65	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,676.09820	1.67610	1,651.69970	1.65170	1,676.098	18.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	647.38450	0.64738	667.06050	0.66706	647.384	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	224.88450	0.22488	216.06050	0.21606	224.885	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	553.58560	0.55359	570.43350	0.57043	553.586	13.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	303.18560	0.30319	291.53350	0.29153	303.186	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	354.07630		0.35408	366.15720	0.36616	354.076	15.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	593.67630		0.59368	577.25720	0.57726	593.676	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	712.06700		0.71207	733.90550	0.73391	712.067	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	189.56700		0.18957	182.90550	0.18291	189.567	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	678.39800		0.67840	700.01540	0.70002	678.398	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	205.89800		0.20590	199.01540	0.19902	205.898	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	663.81290		0.66381	685.33440	0.68533	663.813	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	213.41290		0.21341	206.43440	0.20643	213.413	13.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,487.34920		1.48735	1,514.04430	1.51404	1,487.349	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	36.94920		0.03695	35.14430	0.03514	36.949	14.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	839.15880		0.83916	861.77960	0.86178	839.159	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	138.75880		0.13876	132.87960	0.13288	138.759	13.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	731.25400		0.73125	753.21510	0.75322	731.254	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	180.85400		0.18085	174.31510	0.17432	180.854	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,062.68970		2.06269	2,090.31150	2.09031	2,062.690	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.28970		0.01229	11.41150	0.01141	12.290	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.56440		9.56440	9.59410	9.59410		14.98	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	294.93330		0.29493	302.19940	0.30220	294.933	17.29	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,230.53330		1.23053	1,208.09940	1.20810	1,230.533	17.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	220.84200		0.22084	225.63010	0.22563	220.842	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,656.44200		1.65644	1,631.53010	1.63153	1,656.442	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	536.98980		0.53699	551.86560	0.55187	536.990	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	562.58980		0.56259	547.76560	0.54777	562.590	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	533.23140		0.53323	547.96580	0.54797	533.231	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	568.83140		0.56883	553.86580	0.55387	568.831	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	529.50220		0.52950	544.13930	0.54414	529.502	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	575.10220		0.57510	560.03930	0.56004	575.102	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,444.09900		1.44410	1,471.36800	1.47137	1,444.099	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	79.69900		0.07970	77.26800	0.07727	79.699	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,028.59190		1.02859	1,052.52540	1.05253	1,028.592	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	164.19190		0.16419	158.42540	0.15843	164.192	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	685.17450		0.68517	703.19510	0.70320	685.174	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	370.77450		0.37077	359.09510	0.35910	370.774	14.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,901.55730		1.90156	1,929.38750	1.92939	1,901.557	15.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	37.15730		0.03716	35.28750	0.03529	37.157	15.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.63470		9.63470	9.66450	9.66450		15.48	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	650.18510		0.65019	665.58770	0.66559	650.185	15.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	615.48510		0.61549	601.08770	0.60109	615.485	15.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	646.33110		0.64633	661.64420	0.66164	646.331	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	621.63110		0.62163	607.14420	0.60714	621.631	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	654.06530		0.65407	669.55370	0.66955	654.065	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	609.36530		0.60937	595.05370	0.59505	609.365	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.72630		9.72630	9.75510	9.75510		15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,427.52490		1.42752	1,448.40390	1.44840	1,427.525	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	251.22490		0.25122	243.30390	0.24330	251.225	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	838.60150		0.83860	852.64090	0.85264	838.601	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	712.30150		0.71230	697.54090	0.69754	712.301	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,863.25910		1.86326	1,887.10540	1.88711	1,863.259	14.97	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	136.95910		0.13696	132.00540	0.13201	136.959	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,502.85990		1.50286	1,524.33300	1.52433	1,502.860	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	226.55990		0.22656	219.23300	0.21923	226.560	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,464.96000		1.46496	1,486.14060	1.48614	1,464.960	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	238.66000		0.23866	231.04060	0.23104	238.660	14.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.58710		10.58710	10.60450	10.60450		17.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,885.28190		1.88528	1,894.14640	1.89415	1,885.282	15.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	448.18190		0.44818	439.64640	0.43965	448.182	15.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,854.06010		1.85406	1,862.69880	1.86270	1,854.060	15.81		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	466.96010		0.46696	458.19880	0.45820	466.960	15.81		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,823.28400		1.82328	1,831.70250	1.83170	1,823.284	15.85		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	486.18400		0.48618	477.20250	0.47720	486.184	15.85		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.22910		9.22910	9.25620	9.25620		12.61		692,182.50	75	913.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	51,768.84370		0.51769	54,312.97810	0.54313	51,768.844	12.28		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,858.84370		0.02859	2,692.97810	0.02693	2,858.844	12.28		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	50,889.09110		0.50889	53,420.51850	0.53421	50,889.091	12.25		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,979.09110		0.02979	2,800.51850	0.02801	2,979.091	12.25		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,013.67910		0.50014	52,531.94490	0.52532	50,013.679	12.23		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,103.67910		0.03104	2,911.94490	0.02912	3,103.679	12.23		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.34410		9.34410	9.37180	9.37180		13.62		46,720.50	5	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	57,959.71860		0.57960	59,997.25840	0.59997	57,959.719	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,549.71860		0.12550	11,817.25840	0.11817	12,549.719	12.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	57,224.73070		0.57225	59,250.82310	0.59251	57,224.731	12.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,814.73070		0.12815	12,070.82310	0.12071	12,814.731	12.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	56,553.20300		0.56553	58,564.99430	0.58565	56,553.203	12.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	13,143.20300		0.13143	12,384.99430	0.12385	13,143.203	12.81		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.45040		9.45040	9.47890	9.47890		14.40		47,252.00	5	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	42,355.01990		0.42355	43,751.42950	0.43751	42,355.020	14.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	46,315.01990		0.46315	44,861.42950	0.44861	46,315.020	14.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	41,975.18900		0.41975	43,350.71050	0.43351	41,975.189	14.53		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	46,935.18900		0.46935	45,460.71050	0.45461	46,935.189	14.53		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	41,598.92750		0.41599	42,965.25180	0.42965	41,598.928	14.55		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	47,558.92750		0.47559	46,075.25180	0.46075	47,558.928	14.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.10900		14.10900	14.08700	14.08700		10.69		18,130,065.00	1,285	18,363.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,110.38720		2.11039	2,089.49110	2.08949	2,110.387	16.03		0.00	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	12.00	Put	1.38720		0.00139	2.49110	0.00249	1.387	16.03	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,125.70790		1.12571	1,107.23980	1.10724	1,125.708	13.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	16.70790		0.01671	20.23980	0.02024	16.708	13.05	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	430.63330		0.43063	420.09440	0.42009	430.633	10.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	111.63330		0.11163	123.09440	0.12309	111.633	10.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	25.37950		0.02538	24.38690	0.02439	25.379	13.95	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,216.37950		1.21638	1,237.38690	1.23739	1,216.379	13.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	133.65390		0.13365	130.86810	0.13087	133.654	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	424.65390		0.42465	443.86810	0.44387	424.654	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	78.51530		0.07852	76.51570	0.07652	78.515	11.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	619.51530		0.61952	639.51570	0.63952	619.515	11.73	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	56.46600		0.05647	54.74290	0.05474	56.466	12.02	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	747.46600		0.74747	767.74290	0.76774	747.466	12.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	423.62000		0.42362	413.26800	0.41327	423.620	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	114.62000		0.11462	126.26800	0.12627	114.620	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	416.66510		0.41667	406.50030	0.40650	416.665	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	117.66510		0.11767	129.50030	0.12950	117.665	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	151.18740		0.15119	148.11400	0.14811	151.187	11.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	382.18740		0.38219	401.11400	0.40111	382.187	11.14	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.27850		14.27850	14.25670	14.25670		12.11	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	276.42620		0.27643	275.31280	0.27531	276.426	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	757.92620		0.75793	778.61280	0.77861	757.926	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	282.03670		0.28204	280.78030	0.28078	282.037	12.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	743.53670		0.74354	764.08030	0.76408	743.537	12.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	279.21970		0.27922	278.03350	0.27803	279.220	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	750.71970		0.75072	771.33350	0.77133	750.720	12.85	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.43750		14.43750	14.41600	14.41600		12.67	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	423.35080		0.42335	414.67100	0.41467	423.351	13.34	0.00	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	14.91	Put	895.85080		0.89585	908.67100	0.90867	895.851	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	429.31910		0.42932	420.58450	0.42058	429.319	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	881.81910		0.88182	894.58450	0.89458	881.819	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	426.32420		0.42632	417.61700	0.41762	426.324	13.33	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	888.82420		0.88882	901.61700	0.90162	888.824	13.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.61030		14.61030	14.58970	14.58970		13.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	862.23830		0.86224	848.86000	0.84886	862.238	12.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	561.93830		0.56194	569.16000	0.56916	561.938	12.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	871.96820		0.87197	858.62260	0.85862	871.968	12.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	551.66820		0.55167	558.92260	0.55892	551.668	12.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	867.09100		0.86709	853.73190	0.85373	867.091	12.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	556.79100		0.55679	564.03190	0.56403	556.791	12.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09390		0.09390	0.09490	0.09490		21.16	170,710.20	1,818	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	540.29290		0.00540	613.89650	0.00614	540.293	21.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	150.29290		0.00150	123.89650	0.00124	150.293	21.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	116.88910		0.00117	142.57270	0.00143	116.889	22.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	726.88910		0.00727	652.57270	0.00653	726.889	22.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	18.87240		0.00019	24.80140	0.00025	18.872	23.97	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,628.87240		0.01629	1,534.80140	0.01535	1,628.872	23.97	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09520		0.09520	0.09610	0.09610		20.71	170,217.60	1,788	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	773.74340		0.00774	836.77720	0.00837	773.743	19.74	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	253.74340		0.00254	226.77720	0.00227	253.743	19.74	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	313.14620		0.00313	346.20060	0.00346	313.146	20.71	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	793.14620		0.00793	736.20060	0.00736	793.146	20.71	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	123.00200		0.00123	137.93580	0.00138	123.002	22.47	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,603.00200		0.01603	1,527.93580	0.01528	1,603.002	22.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.07540		12.07540	12.07380	12.07380		12.29	9,056,550.00	750	68,976.00

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	12.50	Call	100.47490		0.10047	99.88290	0.09988	100.475	13.39	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	525.07490		0.52507	526.08290	0.52608	525.075	13.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	76.93520		0.07694	76.20190	0.07620	76.935	13.75	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	631.53520		0.63154	632.40190	0.63240	631.535	13.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	60.25700		0.06026	59.95540	0.05996	60.257	14.10	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	734.85700		0.73486	736.15540	0.73616	734.857	14.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	389.07710		0.38908	390.35630	0.39036	389.077	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	113.67710		0.11368	116.55630	0.11656	113.677	11.96	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	222.06910		0.22207	222.12590	0.22213	222.069	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	246.66910		0.24667	248.32590	0.24833	246.669	12.29	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	183.21660		0.18322	183.10650	0.18311	183.217	12.56	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	307.81660		0.30782	309.30650	0.30931	307.817	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	834.73230		0.83473	835.01250	0.83501	834.732	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	19.33230		0.01933	21.21250	0.02121	19.332	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	705.09320		0.70509	705.49910	0.70550	705.093	11.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	29.69320		0.02969	31.69910	0.03170	29.693	11.93	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	458.45110		0.45845	460.43090	0.46043	458.451	11.85	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	83.05110		0.08305	86.63090	0.08663	83.051	11.85	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	853.56680		0.85357	853.81870	0.85382	853.567	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	18.16680		0.01817	20.01870	0.02002	18.167	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	844.14100		0.84414	844.40690	0.84441	844.141	12.37	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	18.74100		0.01874	20.60690	0.02061	18.741	12.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.23440		12.23440	12.23330	12.23330		13.23	0.00	0	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	368.82980		0.36883	362.54640	0.36255	368.830	13.45	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	484.42980		0.48443	479.24640	0.47925	484.430	13.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	223.34830		0.22335	216.73790	0.21674	223.348	14.56	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	838.94830		0.83895	833.43790	0.83344	838.948	14.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	523.74260		0.52374	519.02570	0.51903	523.743	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	299.34260		0.29934	295.72570	0.29573	299.343	12.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	477.51340		0.47751	472.26320	0.47226	477.513	13.03	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	343.11340		0.34311	338.96320	0.33896	343.113	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	407.71870		0.40772	401.63440	0.40163	407.719	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	423.31870		0.42332	418.33440	0.41833	423.319	13.23	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	817.21330		0.81721	815.08060	0.81508	817.213	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	132.81330		0.13281	131.78060	0.13178	132.813	12.50	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	534.47030		0.53447	529.87380	0.52987	534.470	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	290.07030		0.29007	286.57380	0.28657	290.070	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	529.08570		0.52909	524.42890	0.52443	529.086	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	294.68570		0.29469	291.12890	0.29113	294.686	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.38330		12.38330	12.38290	12.38290		13.74	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,293.95580		1.29396	1,296.85190	1.29685	1,293.956	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	110.65580		0.11066	113.95190	0.11395	110.656	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,101.51550		1.10152	1,104.37480	1.10437	1,101.516	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	161.21550		0.16122	164.47480	0.16447	161.215	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,063.73490		1.06373	1,066.55350	1.06655	1,063.735	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	173.43490		0.17343	176.65350	0.17665	173.435	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,026.60940		1.02661	1,029.37540	1.02938	1,026.609	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	186.30940		0.18631	189.47540	0.18948	186.309	12.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.54490		12.54490	12.54580	12.54580		14.24	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	698.33500		0.69834	699.62090	0.69962	698.335	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	653.43500		0.65344	653.82090	0.65382	653.435	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	694.17770		0.69418	695.42010	0.69542	694.178	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	659.27770		0.65928	659.62010	0.65962	659.278	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	702.51650		0.70252	703.84120	0.70384	702.516	14.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	647.61650		0.64762	648.04120	0.64804	647.617	14.16	0.00	0	0.00
2025	On 02/05/2013	Bond Future			117.91796		117.91796	117.98245	117.98245			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Call	4,504.29000		4.50429	4,568.78000	4.56878	4,504.290		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			114.65496		114.65496	114.65430	114.65430			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,050.48000		3.05048	3,049.82000	3.04982	3,050.480		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			118.41690		118.41690	118.41542	118.41542			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	819.08000		0.81908	817.60000	0.81760	819.080		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			506.65200		506.65200	506.44900	506.44900			0.00	0	11.00
AL7T	On 01/08/2013	Index Future			513.25300		513.25300	513.04800	513.04800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			520.61500		520.61500	520.40900	520.40900			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			452.25100		452.25100	451.78500	451.78500			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			458.14300		458.14300	457.67200	457.67200			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			464.71400		464.71400	464.23800	464.23800			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.48040		9.48040	9.50420	9.50420		8.45	37,921.60	4	12,334.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	733.15020		0.73315	756.09970	0.75610	733.150	13.04	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	12.75020		0.01275	11.89970	0.01190	12.750	13.04	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	752.41730		0.75242	775.38210	0.77538	752.417	13.17	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	12.01730		0.01202	11.18210	0.01118	12.017	13.17	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	742.77810		0.74278	765.73480	0.76573	742.778	13.11	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	12.37810		0.01238	11.53480	0.01153	12.378	13.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.53330		9.53330	9.55720	9.55720		9.59	38,133.20	4	9,628.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	61.97650		0.06198	64.78230	0.06478	61.976	11.91	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	828.67650		0.82868	807.58230	0.80758	828.676	11.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	690.51670		0.69052	712.38050	0.71238	690.517	11.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	57.21670		0.05722	55.18050	0.05518	57.217	11.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	681.14400		0.68114	702.99730	0.70300	681.144	10.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	57.84400		0.05784	55.79730	0.05580	57.844	10.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	369.73590		0.36974	387.50360	0.38750	369.736	9.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	136.43590		0.13644	130.30360	0.13030	136.436	9.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,069.59380		1.06959	1,091.72980	1.09173	1,069.594	13.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	36.29380		0.03629	34.52980	0.03453	36.294	13.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	784.87280		0.78487	806.81770	0.80682	784.873	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	51.57280		0.05157	49.61770	0.04962	51.573	11.76	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	699.90320		0.69990	721.77550	0.72178	699.903	11.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	56.60320		0.05660	54.57550	0.05458	56.603	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.58220		9.58220	9.60620	9.60620		10.46	0.00	0	1,972.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	84.47130		0.08447	85.02870	0.08503	84.471	12.46	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,102.27130		1.10227	1,078.82870	1.07883	1,102.271	12.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	377.27110		0.37727	390.06750	0.39007	377.271	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	265.07110		0.26507	253.86750	0.25387	265.071	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	372.17990		0.37218	384.93380	0.38493	372.180	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	269.97990		0.26998	258.73380	0.25873	269.980	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	315.03590		0.31504	327.29910	0.32730	315.036	10.46	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	332.83590		0.33284	321.09910	0.32110	332.836	10.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,049.96050		1.04996	1,072.27750	1.07228	1,049.961	12.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	67.76050		0.06776	66.07750	0.06608	67.761	12.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	382.41360		0.38241	395.25620	0.39526	382.414	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	260.21360		0.26021	249.05620	0.24906	260.214	10.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.63350		9.63350	9.65910	9.65910		10.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	460.31060		0.46031	474.14050	0.47414	460.311	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	336.81060		0.33681	325.04050	0.32504	336.811	10.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	470.22200		0.47022	484.19910	0.48420	470.222	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	326.72200		0.32672	315.09910	0.31510	326.722	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	465.24540		0.46525	479.15050	0.47915	465.245	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	331.74540		0.33175	320.05050	0.32005	331.745	10.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.14850		10.14850	10.15980	10.15980		12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,993.76370		2.99376	3,005.99860	3.00600	2,993.764	15.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.26370		0.09526	96.19860	0.09620	95.264	15.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,945.47900		2.94548	2,957.73190	2.95773	2,945.479	15.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.97900		0.09698	97.93190	0.09793	96.979	15.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,897.21570		2.89722	2,909.48930	2.90949	2,897.216	15.29	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.71570		0.09872	99.68930	0.09969	98.716	15.29	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99560		8.99560	8.99040	8.99040		10.00	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	171.71890		0.17172	170.50530	0.17051	171.719	10.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	116.11890		0.11612	120.10530	0.12011	116.119	10.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	166.09720		0.16610	164.95270	0.16495	166.097	10.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	120.49720		0.12050	124.55270	0.12455	120.497	10.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	160.58460		0.16058	159.50950	0.15951	160.585	10.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	124.98460		0.12498	129.10950	0.12911	124.985	10.04	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.08850		9.08850	9.08340	9.08340		11.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	269.53040		0.26953	266.83940	0.26684	269.530	11.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	271.03040		0.27103	273.43940	0.27344	271.030	11.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	264.76850		0.26477	262.15430	0.26215	264.768	11.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	276.26850		0.27627	278.75430	0.27875	276.268	11.59	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	260.59220		0.26059	258.02350	0.25802	260.592	11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	282.09220		0.28209	284.62350	0.28462	282.092	11.62	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.18700		0.18700	0.18650	0.18650			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACZ	On 14/06/2013	Can-Do Future			104.27480		104.27480	106.57960	106.57960				0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			28.47320		28.47320	25.89140	25.89140				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			251.58820		251.58820	-1,217.59440	-1,217.59440				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			755.25320		755.25320	-2,114.31320	-2,114.31320				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			28.47320		28.47320	25.89140	25.89140				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			146.96740		146.96740	161.34560	161.34560				0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			65.07030		65.07030	65.55380	65.55380				0.00	8,000	0.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			210.26650		210.26650	209.08630	209.08630				0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			13.87960		13.87960	13.75270	13.75270				0.00	0	10,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.93010		9.93010	9.94460	9.94460		12.35		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	440.11180	0.44011	454.23690	0.45424	440.112	11.89			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	50.01180	0.05001	49.63690	0.04964	50.012	11.89			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	432.29950	0.43230	446.35130	0.44635	432.299	11.90			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	52.19950	0.05220	51.75130	0.05175	52.199	11.90			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	424.55600	0.42456	438.53250	0.43853	424.556	11.91			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	54.45600	0.05446	53.93250	0.05393	54.456	11.91			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.06660		10.06660	10.08180	10.08180		13.62		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	462.73470	0.46273	472.87630	0.47288	462.735	13.22			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	236.13470		0.23613	231.07630	0.23108	236.135	13.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	457.25180		0.45725	467.31190	0.46731	457.252	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	240.65180		0.24065	235.51190	0.23551	240.652	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	451.81830		0.45182	461.79650	0.46180	451.818	13.25	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	245.21830		0.24522	239.99650	0.24000	245.218	13.25	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	578.65180		0.57865	579.74270	0.57974	578.652	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	392.95180		0.39295	394.04270	0.39404	392.952	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	573.64770		0.57365	574.74150	0.57474	573.648	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	397.94770		0.39795	399.04150	0.39904	397.948	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	568.68180		0.56868	569.77830	0.56978	568.682	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	402.98180		0.40298	404.07830	0.40408	402.982	13.05	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry				9.16770	9.16770	9.18870	9.18870		13.26	0.00	0	13,036.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	17.63660		0.01764	36.91000	0.03691	17.637	14.27	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	39.93660		0.03994	38.21000	0.03821	39.937	14.27	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	14.63250		0.01463	31.76810	0.03177	14.633	14.52	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	46.93250		0.04693	43.06810	0.04307	46.933	14.52	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	12.08410		0.01208	28.04360	0.02804	12.084	14.78	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	54.38410		0.05438	49.34360	0.04934	54.384	14.78	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Call	57.31940		0.05732	83.72290	0.08372	57.319	14.16	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Put	9.61940		0.00962	15.02290	0.01502	9.619	14.16	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	35.17930		0.03518	61.54830	0.06155	35.179	13.26	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	17.47930		0.01748	22.84830	0.02285	17.479	13.26	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	29.88380		0.02988	54.81470	0.05481	29.884	13.51	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	22.18380		0.02218	26.11470	0.02611	22.184	13.51	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	148.84590		0.14885	171.86960	0.17187	148.846	17.17	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	1.14590		0.00115	3.16960	0.00317	1.146	17.17	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/04/2013	Any day expiry	9.08	Call	91.85630	0.09186	116.97000	0.11697	91.856	15.36	0.00	0	10,000.00	
DAUS	On 19/04/2013	Any day expiry	9.08	Put	4.15630	0.00416	8.27000	0.00827	4.156	15.36	0.00	0	0.00	
DAUS	On 19/04/2013	Any day expiry	9.10	Call	74.05000	0.07405	0.00000	0.00000	74.050	14.76	0.00	0	0.00	
DAUS	On 19/04/2013	Any day expiry	9.10	Put	6.35000	0.00635	0.00000	0.00000	6.350	14.76	0.00	8,000	8,000.00	
DAUS	On 19/04/2013	Any day expiry	8.92	Call	247.84300	0.24784	269.27520	0.26928	247.843	20.18	0.00	0	5,000.00	
DAUS	On 19/04/2013	Any day expiry	8.92	Put	0.14300	0.00014	0.57520	0.00058	0.143	20.18	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry			9.16770	9.16770	9.19110	9.19110		11.43	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	9.01	Call	164.31600	0.16432	189.80500	0.18980	164.316	13.39	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	9.01	Put	6.61600	0.00662	8.70500	0.00871	6.616	13.39	0.00	0	5,000.00	
DAUS	On 22/04/2013	Any day expiry	9.06	Call	120.09940	0.12010	145.99230	0.14599	120.099	12.69	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	9.06	Put	12.39940	0.01240	14.89230	0.01489	12.399	12.69	0.00	0	10,000.00	
DAUS	On 22/04/2013	Any day expiry	9.12	Call	73.04810	0.07305	0.00000	0.00000	73.048	11.85	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	9.12	Put	25.34810	0.02535	0.00000	0.00000	25.348	11.85	0.00	8,000	8,000.00	
DAUS	On 22/04/2013	Any day expiry	8.94	Call	230.37130	0.23037	255.06770	0.25507	230.371	14.38	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	8.94	Put	2.67130	0.00267	3.96770	0.00397	2.671	14.38	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	8.95	Call	220.74430	0.22074	245.54770	0.24555	220.744	14.24	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	8.95	Put	3.04430	0.00304	4.44770	0.00445	3.044	14.24	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	8.96	Call	211.16850	0.21117	236.08300	0.23608	211.168	14.09	0.00	0	0.00	
DAUS	On 22/04/2013	Any day expiry	8.96	Put	3.46850	0.00347	4.98300	0.00498	3.469	14.09	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry			9.16890	9.16890	9.19590	9.19590		12.40	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,168.90430	1.16890	1,195.90730	1.19591	1,168.904	23.99	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00430	0.00000	0.00730	0.00001	0.004	23.99	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,068.90460	1.06890	1,095.91100	1.09591	1,068.905	22.00	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00460	0.00000	0.01100	0.00001	0.005	22.00	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.20	Call	968.90490	0.96890	995.91700	0.99592	968.905	20.01	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00490	0.00000	0.01700	0.00002	0.005	20.01	0.00	0	5,800.00	
DAUS	On 26/04/2013	Any day expiry	9.06	Call	137.36340	0.13736	163.09640	0.16310	137.363	12.97	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.06	Put	28.46340	0.02846	27.19640	0.02720	28.463	12.97	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.35	Call	18.00330		0.01800	25.93490	0.02593	18.003	14.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	199.10330		0.19910	180.03490	0.18003	199.103	14.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	4.92260		0.00492	7.82520	0.00783	4.923	15.40	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	346.02260		0.34602	321.92520	0.32193	346.023	15.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	168.96890		0.16897	195.34980	0.19535	168.969	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	20.06890		0.02007	19.44980	0.01945	20.069	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	152.85820		0.15286	178.95330	0.17895	152.858	13.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	23.95820		0.02396	23.05330	0.02305	23.958	13.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	145.02950		0.14503	170.95430	0.17095	145.030	13.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	26.12950		0.02613	25.05430	0.02505	26.129	13.03	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.17380		9.17380	9.20090	9.20090		12.11	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	98.53220		0.09853	120.27610	0.12028	98.532	12.15	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	64.73220		0.06473	59.37610	0.05938	64.732	12.15	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	92.72950		0.09273	114.09170	0.11409	92.730	12.11	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	68.92950		0.06893	63.19170	0.06319	68.929	12.11	0.00	0	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	87.86030		0.08786	108.08290	0.10808	87.860	12.18	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	74.06030		0.07406	67.18290	0.06718	74.060	12.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.20840		9.20840	9.23540	9.23540		12.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	98.06400		0.09806	108.37110	0.10837	98.064	12.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	239.66400		0.23966	222.97110	0.22297	239.664	12.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	59.26950		0.05927	66.72500	0.06673	59.269	13.67	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	360.86950		0.36087	341.32500	0.34133	360.869	13.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	246.74280		0.24674	267.47450	0.26747	246.743	12.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	78.34280		0.07834	72.07450	0.07207	78.343	12.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	240.15920		0.24016	260.64480	0.26064	240.159	12.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	81.75920		0.08176	75.24480	0.07524	81.759	12.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	233.67570		0.23368	253.91180	0.25391	233.676	12.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	85.27570		0.08528	78.51180	0.07851	85.276	12.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,108.96030		1.10896	1,136.12790	1.13613	1,108.960	14.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.56030		0.00056	0.72790	0.00073	0.560	14.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,009.31940		1.00932	1,036.53100	1.03653	1,009.319	14.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.91940		0.00092	1.13100	0.00113	0.919	14.23	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.23640		9.23640	9.28000	9.28000		12.58	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	162.29160		0.16229	0.00000	0.00000	162.292	12.81	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	235.89160		0.23589	0.00000	0.00000	235.892	12.81	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	327.55560		0.32756	0.00000	0.00000	327.556	12.31	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	91.15560		0.09116	0.00000	0.00000	91.156	12.31	0.00	20,000	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	169.86580		0.16987	0.00000	0.00000	169.866	12.74	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	223.46580		0.22347	0.00000	0.00000	223.466	12.74	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	166.04000		0.16604	0.00000	0.00000	166.040	12.77	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	229.64000		0.22964	0.00000	0.00000	229.640	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.24380		9.24380	9.27100	9.27100		12.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	303.06370		0.30306	322.15850	0.32216	303.064	12.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	119.26370		0.11926	111.15850	0.11116	119.264	12.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	161.61170		0.16161	173.71840	0.17372	161.612	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	267.81170		0.26781	252.71840	0.25272	267.812	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	114.02850		0.11403	123.39230	0.12339	114.029	13.67	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	380.22850		0.38023	362.39230	0.36239	380.228	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,048.24640		1.04825	1,075.61630	1.07562	1,048.246	13.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	4.44640		0.00445	4.61630	0.00462	4.446	13.79	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	315.57980		0.31558	335.16680	0.33517	315.580	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	111.77980		0.11178	104.16680	0.10417	111.780	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	309.28220		0.30928	328.62450	0.32862	309.282	12.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	115.48220		0.11548	107.62450	0.10762	115.482	12.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,146.91620		1.14692	1,174.24180	1.17424	1,146.916	14.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.11620		0.00312	3.24180	0.00324	3.116	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.27550		9.27550	9.30300	9.30300		13.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	100.22900		0.10023	105.90170	0.10590	100.229	14.95	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	624.72900		0.62473	602.90170	0.60290	624.729	14.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	287.53580		0.28754	303.06050	0.30306	287.536	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	202.03580		0.20204	190.06050	0.19006	202.036	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	282.42290		0.28242	297.72720	0.29773	282.423	12.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	206.92290		0.20692	194.72720	0.19473	206.923	12.92	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	277.37700		0.27738	292.45890	0.29246	277.377	12.93	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	211.87700		0.21188	199.45890	0.19946	211.877	12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.28040		9.28040	9.30790	9.30790		13.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	172.41170		0.17241	182.00790	0.18201	172.412	13.93	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	402.01170		0.40201	384.10790	0.38411	402.012	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	375.96680		0.37597	394.48200	0.39448	375.967	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	145.56680		0.14557	136.58200	0.13658	145.567	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	369.92210		0.36992	388.23080	0.38823	369.922	12.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	149.52210		0.14952	140.33080	0.14033	149.522	12.81	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	225.11850		0.22512	237.40130	0.23740	225.118	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	294.71850		0.29472	279.50130	0.27950	294.718	13.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,188.53340		1.18853	1,215.64230	1.21564	1,188.533	14.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	8.13340		0.00813	7.74230	0.00774	8.133	14.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,091.47730		1.09148	1,118.41420	1.11841	1,091.477	13.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.07730		0.01108	10.51420	0.01051	11.077	13.85	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	382.07760		0.38208	400.79630	0.40080	382.078	12.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	141.67760		0.14168	132.89630	0.13290	141.678	12.78	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.28660		9.28660	9.31410	9.31410		13.21	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	351.13520		0.35114	368.37060	0.36837	351.135	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	174.53520		0.17454	164.27060	0.16427	174.535	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	362.61630		0.36262	380.25660	0.38026	362.616	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Put	166.01630		0.16602	156.15660	0.15616	166.016	12.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	356.84250		0.35684	374.28260	0.37428	356.843	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	170.24250		0.17024	160.18260	0.16018	170.243	12.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.31840		9.31840	9.34600	9.34600		13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	228.66670		0.22867	239.13210	0.23913	228.667	14.07	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	420.26670		0.42027	403.13210	0.40313	420.267	14.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	145.94520		0.14595	152.69340	0.15269	145.945	15.18	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	667.54520		0.66755	646.69340	0.64669	667.545	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	310.53400		0.31053	325.54330	0.32554	310.534	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	282.13400		0.28213	269.54330	0.26954	282.134	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	305.91090		0.30591	320.81600	0.32082	305.911	13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	287.51090		0.28751	274.81600	0.27482	287.511	13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	301.71860		0.30172	316.14570	0.31615	301.719	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	293.31860		0.29332	280.14570	0.28015	293.319	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,138.13650		1.13814	1,164.35600	1.16436	1,138.136	13.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	19.73650		0.01974	18.35600	0.01836	19.737	13.97	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	334.47910		0.33448	350.00930	0.35001	334.479	13.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	256.07910		0.25608	244.00930	0.24401	256.079	13.29	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.35260		9.35260	9.38040	9.38040		13.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	178.82140		0.17882	186.16410	0.18616	178.821	15.33	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	706.22140		0.70622	685.76410	0.68576	706.221	15.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	363.37760		0.36338	378.26840	0.37827	363.378	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	300.77760		0.30078	287.86840	0.28787	300.778	13.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	358.73030		0.35873	373.53960	0.37354	358.730	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	306.13030		0.30613	293.13960	0.29314	306.130	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	354.13240		0.35413	368.86060	0.36886	354.132	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	311.53240		0.31153	298.46060	0.29846	311.532	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	368.07190		0.36807	383.04740	0.38305	368.072	13.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	295.47190		0.29547	282.64740	0.28265	295.472	13.52	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.35630		9.35630	9.38410	9.38410		13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	388.16380		0.38816	403.43810	0.40344	388.164	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	281.86380		0.28186	269.33810	0.26934	281.864	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	383.31080		0.38331	398.50320	0.39850	383.311	13.50	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	287.01080		0.28701	274.40320	0.27440	287.011	13.50	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	282.39440		0.28239	293.67750	0.29368	282.394	14.17	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	436.09440		0.43609	419.57750	0.41958	436.094	14.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,185.74020		1.18574	1,211.24270	1.21124	1,185.740	14.09	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.44020		0.02944	27.14270	0.02714	29.440	14.09	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	393.06680		0.39307	408.42350	0.40842	393.067	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	276.76680		0.27677	264.32350	0.26432	276.767	13.47	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.38810		9.38810	9.41600	9.41600		13.88	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	339.80840		0.33981	352.73180	0.35273	339.808	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	421.70840		0.42171	406.73180	0.40673	421.708	14.10	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	182.80970		0.18281	189.78450	0.18978	182.810	15.95	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	864.70970		0.86471	843.78450	0.84378	864.710	15.95	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	370.57460		0.37057	384.50550	0.38451	370.575	13.86	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	372.47460		0.37247	358.50550	0.35851	372.475	13.86	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	366.36450		0.36636	380.17810	0.38018	366.364	13.88	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	378.26450		0.37826	364.17810	0.36418	378.264	13.88	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	362.44390		0.36244	376.12840	0.37613	362.444	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	384.34390		0.38434	370.12840	0.37013	384.344	13.91	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.54360		9.54360	9.57310	9.57310		14.94	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	730.12870		0.73013	750.52760	0.75053	730.129	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	296.52870		0.29653	287.42760	0.28743	296.529	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	741.06270		0.74106	761.69000	0.76169	741.063	13.91	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	287.46270		0.28746	278.59000	0.27859	287.463	13.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	735.57840	0.73558	756.09170	0.75609	735.578	13.93	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	291.97840	0.29198	282.99170	0.28299	291.978	13.93	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			9.56690	9.56690	9.59660	9.59660		14.99	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	761.12880	0.76113	780.46510	0.78047	761.129	14.02	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	304.22880	0.30423	293.86510	0.29387	304.229	14.02	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	772.06720	0.77207	792.13110	0.79213	772.067	13.97	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	295.16720	0.29517	285.53110	0.28553	295.167	13.97	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	766.57970	0.76658	786.01030	0.78601	766.580	13.99	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	299.67970	0.29968	289.41030	0.28941	299.680	13.99	0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
EL28	On 02/05/2013	Bond Future			113.05136	113.05136	113.04995	113.04995			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	264.82000	0.26482	266.23000	0.26623	264.820		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			8.25114	93.71673	8.28710	93.38548			0.00	0	3,363.00	
ES33	On 02/05/2013	Bond Future	91.02	Call	84,536.47000	84.53647	84,205.22000	84.20522	84,536.470		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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future			8.32456		94.93786	8.36156	94.60223				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,845.66000		5.84566	5,510.03000	5.51003	5,845.660			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	83,886.53000		83.88653	83,550.90000	83.55090	83,886.530			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			451.34100		451.34100	450.92900	450.92900				0.00	0	70.00
GOVI	On 02/05/2013	GOVI	432.99	Call	183,510.00000		18.35100	179,390.00000	17.93900	183,510.000			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	183,410.00000		18.34100	179,290.00000	17.92900	183,410.000			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	183,310.00000		18.33100	179,190.00000	17.91900	183,310.000			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			457.22200		457.22200	456.80500	456.80500				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	112,320.00000		11.23200	108,150.00000	10.81500	112,320.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	112,220.00000		11.22200	108,050.00000	10.80500	112,220.000			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	112,120.00000		11.21200	107,950.00000	10.79500	112,120.000			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			463.77900		463.77900	463.35900	463.35900				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	177,890.00000		17.78900	173,690.00000	17.36900	177,890.000			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	177,790.00000		17.77900	173,590.00000	17.35900	177,790.000			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	177,690.00000		17.76900	173,490.00000	17.34900	177,690.000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	206.57700	206.57700	206.58300	206.58300			0.00	0	558.00
IGOV	On 01/08/2013		Index Future	209.34500	209.34500	209.35100	209.35100			0.00	0	252.00
IGOV	On 07/11/2013		Index Future	212.40900	212.40900	212.41500	212.41500			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	559.04400	559.04400	559.73900	559.73900			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
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 15/05/2013		Jibar Tradeable Future	5.11000	94.89000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.06000	94.94000	5.08000	94.92000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.05000	94.95000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.01000	94.99000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.99000	95.01000	4.97000	95.03000			0.00	500	2,200.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	4.97000	95.03000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.97000	95.03000	4.97000	95.03000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.10000		94.90000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.21000		94.79000	5.21000	94.79000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.34000		94.66000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.48000		94.52000	5.47000	5.47000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.77060		7.77060	7.81070	7.81070			8.56	77,706,000.00	10,000	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	438.94100		0.43894	477.56750	0.47757	438.941	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	8.34100		0.00834	6.86750	0.00687	8.341	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	429.43770		0.42944	467.97940	0.46798	429.438	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	8.83770		0.00884	7.27940	0.00728	8.838	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	420.08490		0.42008	458.41540	0.45842	420.085	9.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	9.48490		0.00948	7.71540	0.00772	9.485	9.52		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.82130		7.82130	7.86120	7.86120			10.33	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	344.92940		0.34493	372.77460	0.37277	344.929	10.59		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	113.62940		0.11363	101.57460	0.10157	113.629	10.59		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	338.16140		0.33816	365.82690	0.36583	338.161	10.57		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	116.86140		0.11686	104.62690	0.10463	116.861	10.57		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	331.46100		0.33146	358.94760	0.35895	331.461	10.56		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	120.16100		0.12016	107.74760	0.10775	120.161	10.56		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			6.39107		111.21373	6.40659	111.09504				16,682,059.50	150	6,460.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,825.93000		4.82593	4,707.24000	4.70724	4,825.930			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	4,898.15000		4.89815	4,779.46000	4.77946	4,898.150			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	4,970.31000		4.97031	4,851.62000	4.85162	4,970.310			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 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			6.43040		112.66283	6.44650	112.54254			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,193.01000		6.19301	6,072.72000	6.07272	6,193.010		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	6,262.38000		6.26238	6,142.09000	6.14209	6,262.380		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	6,331.69000		6.33169	6,211.40000	6.21140	6,331.690		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			5.29064		119.88838	5.27030	119.93796		1.68	11,389,396.10	95	6,092.00
R157	On 02/05/2013	Bond Future	5.34	Call	225.64000		0.22564	262.61000	0.26261	225.640	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	105.42000		0.10542	92.81000	0.09281	105.420	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	241.06000		0.24106	279.02000	0.27902	241.060	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	96.50000		0.09650	84.88000	0.08488	96.500	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	257.03000		0.25703	295.92000	0.29592	257.030	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	88.14000		0.08814	77.45000	0.07745	88.140	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.28880		121.45052	5.26572	121.50077		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,994.89000		91.99489	92,045.14000	92.04514	91,994.890	1.63	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	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.27581		116.38536	5.24862	116.43691		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	840.52000		0.84052	877.43000	0.87743	840.520	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	246.98000		0.24698	232.34000	0.23234	246.980	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	853.76000		0.85376	890.94000	0.89094	853.760	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	241.40000		0.24140	227.03000	0.22703	241.400	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	867.10000		0.86710	904.53000	0.90453	867.100	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	235.92000		0.23592	221.80000	0.22180	235.920	1.41	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.25210		117.95761	5.22040	118.00938		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	924.31000		0.92431	961.36000	0.96136	924.310	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	261.06000		0.26106	246.34000	0.24634	261.060	1.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Call	901.35000	0.90135	937.98000	0.93798	901.350	1.25	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.64	Put	270.49000	0.27049	255.35000	0.25535	270.490	1.25	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.65	Call	912.80000	0.91280	949.64000	0.94964	912.800	1.25	0.00	0	0.00	
R157	On 06/02/2014	Bond Future	5.65	Put	265.74000	0.26574	250.81000	0.25081	265.740	1.25	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			6.89306	135.47705	6.91878	135.20518			9.59	1,225,796,348.40	9,048	53,675.00
R186	On 02/05/2013	Bond Future	6.75	Call	426.88000	0.42688	384.25000	0.38425	426.880	9.51	0.00	0	350.00	
R186	On 02/05/2013	Bond Future	6.75	Put	1,953.40000	1.95340	2,182.64000	2.18264	1,953.400	9.51	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Call	5,138.45000	5.13845	4,879.27000	4.87927	5,138.450	9.75	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	20.63000	0.02063	33.32000	0.03332	20.630	9.75	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	5,236.48000	5.23648	4,976.28000	4.97628	5,236.480	9.76	0.00	0	2,000.00	
R186	On 02/05/2013	Bond Future	7.40	Put	18.54000	0.01854	30.21000	0.03021	18.540	9.76	0.00	0	150.00	
R186	On 02/05/2013	Bond Future	7.41	Call	5,334.60000	5.33460	5,073.45000	5.07345	5,334.600	9.76	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Put	16.65000	0.01665	27.37000	0.02737	16.650	9.76	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.60	Call	7,199.06000	7.19906	6,928.89000	6.92889	7,199.060	9.84	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.60	Put	1.73000	0.00173	3.43000	0.00343	1.730	9.84	0.00	0	2,830.00	
R186	On 02/05/2013	Bond Future	7.75	Call	8,653.73000	8.65373	8,382.15000	8.38215	8,653.730	9.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.75	Put	0.22000	0.00022	0.51000	0.00051	0.220	9.90	0.00	0	100.00	
R186	On 01/08/2013	Bond Future			6.94424	131.95771	6.97080	131.68237			10.75	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,842.85000	4.84285	4,673.54000	4.67354	4,842.850	10.86	0.00	0	4,315.00	
R186	On 01/08/2013	Bond Future	7.25	Put	1,721.08000	1.72108	1,827.11000	1.82711	1,721.080	10.86	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	122,685.30000	122.68530	122,409.96000	122.40996	122,685.300	11.17	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	11.17	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			6.99734	133.85044	7.02478	133.57186			10.69	0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	16,526.38000		16.52638	16,267.16000	16.26716	16,526.380	11.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	278.51000		0.27851	297.87000	0.29787	278.510	11.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	11,786.84000		11.78684	11,555.47000	11.55547	11,786.840	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	853.57000		0.85357	900.78000	0.90078	853.570	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	11,863.28000		11.86328	11,631.33000	11.63133	11,863.280	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	840.09000		0.84009	886.72000	0.88672	840.090	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	11,940.04000		11.94004	11,707.51000	11.70751	11,940.040	11.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	827.03000		0.82703	873.08000	0.87308	827.030	11.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.04700		130.36808	7.07542	130.08518		10.97	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,117.39000		9.11739	8,923.61000	8.92361	9,117.390	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,456.08000		2.45608	2,545.20000	2.54520	2,456.080	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,182.90000		9.18290	8,988.40000	8.98840	9,182.900	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,428.99000		2.42899	2,517.39000	2.51739	2,428.990	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,248.19000		9.24819	9,052.97000	9.05297	9,248.190	11.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,401.77000		2.40177	2,489.45000	2.48945	2,401.770	11.26	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.11429		297.11429	297.12187	297.12187			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,724.29000		14.72429	14,731.87000	14.73187	14,724.290		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	14,714.29000		14.71429	14,721.87000	14.72187	14,714.290		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	14,704.29000		14.70429	14,711.87000	14.71187	14,704.290		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.19494		108.75041	5.17440	108.78320		1.04		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,865.17000		1.86517	1,832.38000	1.83238	1,865.170	0.98		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,848.84000		1.84884	1,816.05000	1.81605	1,848.840	0.98		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,832.50000		1.83250	1,799.71000	1.79971	1,832.500	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.18236		105.76358	5.15783	105.79681		0.91		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,517.90000		68.51790	68,551.13000	68.55113	68,517.900	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.12919		107.28061	5.09789	107.31487		0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	106.78000		0.10678	117.13000	0.11713	106.780	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	478.95000		0.47895	455.04000	0.45504	478.950	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	109.84000		0.10984	120.40000	0.12040	109.840	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	471.01000		0.47101	447.31000	0.44731	471.010	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	112.96000		0.11296	123.74000	0.12374	112.960	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	463.13000		0.46313	439.65000	0.43965	463.130	0.78		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.03101		104.32111	4.99077	104.35537		0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	370.36000		0.37036	392.28000	0.39228	370.360	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	175.71000		0.17571	163.37000	0.16337	175.710	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	359.63000		0.35963	381.23000	0.38123	359.630	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	181.96000		0.18196	169.30000	0.16930	181.960	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	364.79000		0.36479	386.56000	0.38656	364.790	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	178.63000		0.17863	166.14000	0.16614	178.630	0.70		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			222.78513		222.78513	222.78513	222.78513			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,745.13000		11.74513	11,745.13000	11.74513	11,745.130		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	11,735.13000		11.73513	11,735.13000	11.73513	11,735.130		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	11,725.13000		11.72513	11,725.13000	11.72513	11,725.130		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			5.66917		111.01549	5.65431	111.07553		3.78	51,400,171.87	463	5,786.00
R203	On 02/05/2013	Bond Future	5.89	Call	946.70000		0.94670	1,004.91000	1.00491	946.700		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	59.31000		0.05931	57.48000	0.05748	59.310		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	981.32000		0.98132	1,039.80000	1.03980	981.320		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	53.95000		0.05395	52.39000	0.05239	53.950		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,016.32000		1.01632	1,075.06000	1.07506	1,016.320		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	48.99000		0.04899	47.69000	0.04769	48.990		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.69503		112.46197	5.67911	112.52280		3.63	0.00	0	5,055.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,248.77000		99.24877	99,309.60000	99.30960	99,248.770		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.72175		109.91510	5.70437	109.97737		3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,728.91000		1.72891	1,771.93000	1.77193	1,728.910		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	702.40000		0.70240	683.15000	0.68315	702.400		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,685.58000		107.68558	107,747.85000	107.74785	107,685.580		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,109.11000		1.10911	1,143.25000	1.14325	1,109.110		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,151.21000		1.15121	1,123.08000	1.12308	1,151.210		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Call	1,683.03000		1.68303	1,725.50000	1.72550	1,683.030	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	727.36000		0.72736	707.56000	0.70756	727.360	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,705.90000		1.70590	1,748.65000	1.74865	1,705.900	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	714.80000		0.71480	695.28000	0.69528	714.800	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.74708		111.39988	5.72843	111.46252		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,117.22000		2.11722	2,161.25000	2.16125	2,117.220	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	741.74000		0.74174	723.13000	0.72313	741.740	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,672.33000		1.67233	1,711.55000	1.71155	1,672.330	3.28	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	993.68000		0.99368	970.26000	0.97026	993.680	3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,072.62000		2.07262	2,116.21000	2.11621	2,072.620	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	763.27000		0.76327	744.22000	0.74422	763.270	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,094.87000		2.09487	2,138.68000	2.13868	2,094.870	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	752.45000		0.75245	733.62000	0.73362	752.450	3.32	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.88576		112.99889	5.87608	113.04743		4.88	50,849,500.50	450	7,915.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,017.77000		2.01777	2,067.52000	2.06752	2,017.770	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	13.64000		0.01364	14.85000	0.01485	13.640	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,065.29000		2.06529	2,114.98000	2.11498	2,065.290	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	12.15000		0.01215	13.30000	0.01330	12.150	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,112.93000		2.11293	2,162.54000	2.16254	2,112.930	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	10.81000		0.01081	11.88000	0.01188	10.810	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.92127		110.44490	5.91104	110.49406		5.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,561.40000		101.56140	101,610.56000	101.61056	101,561.400	5.23	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	5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.95508		112.02909	5.94407	112.07954		4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,901.68000		4.90168	4,948.19000	4.94819	4,901.680	4.89	0.00	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 07/11/2013	Bond Future	7.00	Put	240.83000	0.24083	236.89000	0.23689	240.830	4.89	0.00	0	1,270.00	
R204	On 07/11/2013	Bond Future	6.29	Call	2,427.40000	2.42740	2,464.27000	2.46427	2,427.400	4.68	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	906.28000	0.90628	892.70000	0.89270	906.280	4.68	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	2,457.49000	2.45749	2,494.55000	2.49455	2,457.490	4.68	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	891.35000	0.89135	877.96000	0.87796	891.350	4.68	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	2,487.75000	2.48775	2,525.01000	2.52501	2,487.750	4.69	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	876.61000	0.87661	863.42000	0.86342	876.610	4.69	0.00	0	0.00	
R204	On 06/02/2014	Bond Future			5.98606	109.51159	5.97448	109.56223		4.68	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	2,894.52000	2.89452	2,930.84000	2.93084	2,894.520	4.79	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	1,103.06000	1.10306	1,088.74000	1.08874	1,103.060	4.79	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	2,923.15000	2.92315	2,959.62000	2.95962	2,923.150	4.80	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	1,088.86000	1.08886	1,074.69000	1.07469	1,088.860	4.80	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	2,866.03000	2.86603	2,902.18000	2.90218	2,866.030	4.79	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	1,117.42000	1.11742	1,102.93000	1.10293	1,117.420	4.79	0.00	0	0.00	
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R206	On 02/05/2013	Bond Future			5.24941	103.81607	5.22851	103.83030		0.41	0.00	0	23.00	
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.39	Put	1,279.12000	1.27912	1,264.89000	1.26489	1,279.120	0.38	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.40	Put	1,272.17000	1.27217	1,257.94000	1.25794	1,272.170	0.38	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Put	1,265.22000	1.26522	1,250.99000	1.25099	1,265.220	0.38	0.00	0	0.00	
R206	On 01/08/2013	Bond Future			5.20583	101.40695	5.17301	101.42139		0.31	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Call	30,408.84000		30.40884	30,423.28000	30.42328	30,408.840	0.33	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	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.92599		102.86155	4.84122	102.87671		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.31000		0.00631	8.55000	0.00855	6.310	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	120.16000		0.12016	107.24000	0.10724	120.160	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.54000		0.00654	8.84000	0.00884	6.540	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	118.59000		0.11859	105.73000	0.10573	118.590	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.78000		0.00678	9.15000	0.00915	6.780	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	117.04000		0.11704	104.25000	0.10425	117.040	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.05135		108.74559	6.04676	108.77153		5.83	31,318,729.92	288	7,568.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,188.85000		2.18885	2,217.60000	2.21760	2,188.850	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	20.01000		0.02001	22.82000	0.02282	20.010	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,241.85000		2.24185	2,270.41000	2.27041	2,241.850	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	17.92000		0.01792	20.54000	0.02054	17.920	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,295.00000		2.29500	2,323.38000	2.32338	2,295.000	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	16.02000		0.01602	18.46000	0.01846	16.020	5.88	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.09107		106.52611	6.08626	106.55236		6.12	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,954.92000		98.95492	98,981.17000	98.98117	98,954.920	6.38	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	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.12678		108.05414	6.12161	108.08130		5.81	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,689.31000		3.68931	3,713.21000	3.71321	3,689.310	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	780.51000		0.78051	777.25000	0.77725	780.510	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,727.14000		3.72714	3,751.11000	3.75111	3,727.140	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	767.58000		0.76758	764.39000	0.76439	767.580	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,765.12000		3.76512	3,789.16000	3.78916	3,765.120	5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	754.84000		0.75484	751.72000	0.75172	754.840	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.16057		105.87426	6.15522	105.90133		5.85	0.00	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 06/02/2014	Bond Future	6.66	Call	3,705.91000		3.70591	3,727.81000	3.72781	3,705.910	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,215.02000		1.21502	1,209.85000	1.20985	1,215.020	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,639.14000		3.63914	3,660.89000	3.66089	3,639.140	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,246.61000		1.24661	1,241.29000	1.24129	1,246.610	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,672.46000		3.67246	3,694.29000	3.69429	3,672.460	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,230.73000		1.23073	1,225.49000	1.22549	1,230.730	5.99	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			6.14058		104.44366	6.14098	104.44113		6.86	10,966,584.30	105	14,022.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,109.18000		3.10918	3,108.58000	3.10858	3,109.180	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	6.79000		0.00679	8.72000	0.00872	6.790	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,169.35000		3.16935	3,168.58000	3.16858	3,169.350	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	6.01000		0.00601	7.77000	0.00777	6.010	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,229.53000		3.22953	3,228.60000	3.22860	3,229.530	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	5.30000		0.00530	6.90000	0.00690	5.300	6.99	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.17655		105.80453	6.17696	105.80200		7.20	0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,760.06000		96.76006	96,757.53000	96.75753	96,760.060	7.51	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	7.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.21357		103.92586	6.21391	103.92384		7.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,592.20000		7.59220	7,592.77000	7.59277	7,592.200	7.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	259.61000		0.25961	262.20000	0.26220	259.610	7.57	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,320.43000		4.32043	4,323.57000	4.32357	4,320.430	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	952.58000		0.95258	957.74000	0.95774	952.580	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,362.51000		4.36251	4,365.61000	4.36561	4,362.510	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	937.43000		0.93743	942.55000	0.94255	937.430	7.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.81	Call	4,404.73000		4.40473	4,407.81000	4.40781	4,404.730	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	922.47000		0.92247	927.57000	0.92757	922.470	7.39	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.24778		105.32976	6.24822	105.32721		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,314.00000		4.31400	4,316.37000	4.31637	4,314.000	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,458.22000		1.45822	1,463.14000	1.46314	1,458.220	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,352.03000		4.35203	4,354.38000	4.35438	4,352.030	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,440.38000		1.44038	1,445.28000	1.44528	1,440.380	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,276.11000		4.27611	4,278.49000	4.27849	4,276.110	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,476.24000		1.47624	1,481.17000	1.48117	1,476.240	7.11	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.66312		85.47737	7.69885	85.14007		15.27	7,436,531.19	87	10,464.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,152.21000		3.15221	2,877.49000	2.87749	3,152.210	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	140.95000		0.14095	203.53000	0.20353	140.950	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,231.60000		3.23160	2,953.68000	2.95368	3,231.600	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	130.81000		0.13081	190.19000	0.19019	130.810	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,311.53000		3.31153	3,030.52000	3.03052	3,311.530	15.28	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	121.36000		0.12136	177.65000	0.17765	121.360	15.28	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.71627		86.59114	7.75291	86.24942		16.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,642.03000		76.64203	76,300.31000	76.30031	76,642.030	17.01	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	17.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.77310		84.68842	7.81070	84.34228		17.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,306.77000		14.30677	13,992.71000	13.99271	14,306.770	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	418.50000		0.41850	450.58000	0.45058	418.500	17.78	0.00	0	980.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Call	9,866.76000		9.86676	9,594.70000	9.59470	9,866.760	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,221.89000		1.22189	1,295.97000	1.29597	1,221.890	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,928.68000		9.92868	9,655.87000	9.65587	9,928.680	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,205.73000		1.20573	1,279.06000	1.27906	1,205.730	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,990.68000		9.99068	9,717.12000	9.71712	9,990.680	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,189.77000		1.18977	1,262.35000	1.26235	1,189.770	17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.82613		85.83247	7.86474	85.48131		16.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,810.13000		8.81013	8,568.91000	8.56891	8,810.130	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,582.49000		2.58249	2,692.43000	2.69243	2,582.490	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,865.40000		8.86540	8,623.39000	8.62339	8,865.400	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,556.77000		2.55677	2,665.92000	2.66592	2,556.770	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,754.94000		8.75494	8,514.53000	8.51453	8,754.940	17.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,608.43000		2.60843	2,719.18000	2.71918	2,608.430	17.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.95939		169.95939	169.96111	169.96111			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,819.39000		8.81939	8,821.11000	8.82111	8,819.390		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	8,809.39000		8.80939	8,811.11000	8.81111	8,809.390		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	8,799.39000		8.79939	8,801.11000	8.80111	8,799.390		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.97912		129.97912	129.98715	129.98715				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,289.12000		4.28912	4,297.15000	4.29715	4,289.120			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,279.12000		4.27912	4,287.15000	4.28715	4,279.120			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,269.12000		4.26912	4,277.15000	4.27715	4,269.120			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
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			138.06283		138.06283	138.06684	138.06684				0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,972.83000		6.97283	6,976.84000	6.97684	6,972.830			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	6,962.83000		6.96283	6,966.84000	6.96684	6,962.830			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	6,952.83000		6.95283	6,956.84000	6.95684	6,952.830			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.44322		96.94361	7.47896	96.60570		12.63	59,426,432.93	613	7,798.00	
R213	On 02/05/2013	Bond Future	7.84	Call	3,719.30000		3.71930	3,417.04000	3.41704	3,719.300		12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	61.72000		0.06172	97.37000	0.09737	61.720		12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,803.62000		3.80362	3,499.07000	3.49907	3,803.620		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	56.47000		0.05647	89.83000	0.08983	56.470		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,888.21000		3.88821	3,581.48000	3.58148	3,888.210		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	51.61000		0.05161	82.79000	0.08279	51.610		12.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.49702		98.20678	7.53375	97.86441		13.67	0.00	0	0.00	
R213	On 01/08/2013	Bond Future	91.25	Call	87,591.76000		87.59176	87,249.39000	87.24939	87,591.760		14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.55593		96.07808	7.59371	95.73126		14.30	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,945.59000		9.94559	9,668.52000	9.66852	9,945.590	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,072.17000		1.07217	1,141.92000	1.14192	1,072.170	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,010.31000		10.01031	9,732.47000	9.73247	10,010.310	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,057.03000		1.05703	1,126.01000	1.12601	1,057.030	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,075.10000		10.07510	9,796.51000	9.79651	10,075.100	14.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,042.08000		1.04208	1,110.31000	1.11031	1,042.080	14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.61197		97.37593	7.65087	97.02403		14.25	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,534.50000		8.53450	8,293.85000	8.29385	8,534.500	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,494.07000		2.49407	2,605.32000	2.60532	2,494.070	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,421.05000		8.42105	8,182.07000	8.18207	8,421.050	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,545.87000		2.54587	2,658.79000	2.65879	2,545.870	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,477.72000		8.47772	8,237.90000	8.23790	8,477.720	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,519.86000		2.51986	2,631.94000	2.63194	2,519.860	14.62	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.71782		87.32751	7.74850	87.01852		15.42	8,558,095.98	98	1,806.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,547.89000		78.54789	78,238.90000	78.23890	78,547.890	16.02	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	16.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.76894		88.46539	7.80039	88.15235		16.72	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,017.49000		78.01749	77,704.45000	77.70445	78,017.490	17.31	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	17.31	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			1.48950		1.48950	1.49580	1.49580		13.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,025.84710	0.10258	1,085.16400	0.10852	1,025.847	13.04	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	30.84710	0.00308	27.16400	0.00272	30.847	13.04	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	936.25430	0.09363	994.30490	0.09943	936.254	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	41.25430	0.00413	36.30490	0.00363	41.254	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	849.34600	0.08493	905.84180	0.09058	849.346	12.99	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	54.34600	0.00543	47.84180	0.00478	54.346	12.99	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50190	1.50190	1.50840	1.50840		14.29	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	605.64470	0.06056	638.90470	0.06389	605.645	14.18	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	486.64470	0.04866	454.90470	0.04549	486.645	14.18	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	559.89820	0.05599	591.17770	0.05912	559.898	14.29	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	540.89820	0.05409	507.17770	0.05072	540.898	14.29	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	518.87620	0.05189	548.23320	0.05482	518.876	14.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	599.87620	0.05999	564.23320	0.05642	599.876	14.46	0.00	0	0.00

**Total for Derivatives :** **1,975,256,399.69**    **114,415**    **1 985 945.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			100.38886	14.53403	100.38886	0.00000		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.20694	27.97224	111.20694	6.17000		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.55565	10.49286	100.55565	0.00000		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.65038	9.54613	110.65038	7.19000		0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.15686	8.13086	101.15686	0.00000		0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			101.17320	8.23527	101.17320	0.00000		0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.17713	8.00000	47.16691		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			105.11497	12.10563	105.11497	7.92500		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	103.75070	26.72470	103.75070	6.32000		228,251,540,000.00	2,200,000	11,255,000.00	
AB07	On 07/03/2014	Spot Bond	103.16223	53.75860	103.16223	6.32500		0.00	0	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	101.51848	11.07554	101.51848	0.00000		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	114.88494	16.09112	114.88494	7.35000		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.53627	83.78078	100.53627	0.00000		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	133.72277	34.05671	133.72277	0.60000		0.00	0	7,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	281.25476	3.78721	281.25476	1.26000		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	101.04890	30.10823	101.04890	0.00000		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	101.05775	58.97628	101.05775	0.00000		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	101.28920	15.45996	101.28920	0.00000		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.63446	8.58977	100.63446	0.00000		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.66298	7.71285	100.66298	0.00000		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	100.68188	7.69217	100.68188	0.00000		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	109.81267	28.54983	109.81267	6.58000		0.00	0	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	103.22993	29.16060	103.22993	0.00000		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	104.07073	37.03561	104.07073	6.92500		0.00	0	0.00	
ABL11B	On 29/09/2014	Spot Bond	101.61081	39.69790	101.61081	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
ABL12B	On 08/03/2015	Spot Bond	101.27954	29.66473	101.27954	0.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.22983	13.03534	100.22983	0.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.25457	20.20108	100.25457	0.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.27688	10.14473	100.27688	0.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.54820	9.10862	100.54820	0.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.92675	74.77626	103.92675	6.02500		41,570,700,000.00	400,000	898,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.62278	84.89182	101.62278	0.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.92430	91.05160	100.92430	0.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.82870	52.05300	131.82870	4.35000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.71902	23.33240	123.71902	2.01000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	116.03539	8.48336	116.03539	1.85000			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	103.13075	5.37843	103.13075	2.75000			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	120.08862	20.93565	120.08862	9.65000			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.21741	16.64762	100.21741	0.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.50031	10.96937	100.50031	0.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.52812	10.72958	100.52812	0.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.69153	11.02647	100.69153	0.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.89978	5.87382	112.89978	3.15000			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
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.66758	100.00000	28.59814				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.49565	2.63742	169.49565	1.03000				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.91746	17.86666	149.91746	2.76000				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	176.82315	3.89939	176.82315	1.06000				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	176.18045	2.48106	176.18045	1.56000				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.53807	7.21306	73.53807	6.65125				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.53807	7.21306	73.53807	6.65125				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.01278	84.61000	13.98926				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.31000	22.50410	90.31000	0.00000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.59164	12.51685	100.59164	0.00000				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.26000	20.34958	92.26000	0.00000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.82874	100.00000	36.75887				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.15000	18.95298	91.15000	0.00000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	91.91000	17.84582	91.91000	0.00000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.36000	26.44376	87.36000	0.00000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.31000	25.40085	87.31000	0.00000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.29086	10.00779	100.29086	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
ABN48	On 13/04/2017	Spot Bond	100.12216	9.88940	100.12216	0.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.26000	24.38011	87.26000	0.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.75536	31.64269	111.75536	6.46500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.26000	28.06783	102.26000	0.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.53000	29.74287	91.53000	0.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	92.60000	28.29696	92.60000	0.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.16000	27.91100	92.16000	0.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.44546	8.94443	100.44546	0.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.61209	22.32762	117.61209	6.11500			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	99.50000	87.94829	99.50000	0.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	100.11334	9.17114	100.11334	0.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.53000	25.23528	89.53000	0.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.82000	23.99515	88.82000	0.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	106.89309	2.27568	106.89309	1.73500			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	154.56372	1.80768	154.56372	1.94000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	202.73367	2.88217	202.73367	2.16000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	19.05116	95.40000	0.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	102.89000	82.93387	102.89000	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
ABN66	On 21/11/2016	Spot Bond	89.50000	20.04504	89.50000	0.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	99.25176	9.81798	99.25176	8.02500			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.53603	100.00000	0.00000			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	96.86000	14.32669	96.86000	0.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	96.67000	6.87851	96.67000	0.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	93.60000	14.17120	93.60000	0.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.95159	10.70586	112.95159	6.95000		158,132,226,000.00	1,400,000	3,678,000.00	
ABS5	On 01/05/2015	Spot Bond	103.89001	28.86264	103.89001	6.12000		166,224,016,000.00	1,600,000	3,183,000.00	
ABS6	On 01/06/2020	Spot Bond	106.76745	10.95955	106.76745	7.54000		106,767,450,000.00	1,000,000	2,684,000.00	
ABS7	On 11/09/2026	Spot Bond	102.56027	9.45328	102.56027	8.60000		0.00	0	30,000,000.00	
ABS9	On 17/03/2016	Spot Bond	108.27671	16.87083	108.27671	6.54000		0.00	0	9,000,000.00	
ABS11	On 11/06/2014	Spot Bond	127.61009	43.75945	127.61009	0.60000		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.96814	4.00000	122.94250		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	286.06348	3.75152	286.06348	1.06000		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	127.19463	5.44838	127.19463	-0.16001		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	132.45444	2.95429	132.45444	0.98000		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.22531	99.50512	99.22531	0.00000		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.63855	89.24116	100.63855	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
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.91026	100.00000	23.85169				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.17913	90.15002	101.17913	0.00000				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.95575	69.03054	99.95575	69.03054				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.17913	90.15002	101.17913	0.00000				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.48069	99.38569	101.48069	0.00000				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.76427	104.75438	105.76427	8.76000				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.07803	24.74662	108.07803	10.27000				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.51679	24.38775	101.51679	0.00000				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.50877	100.00000	1.50416				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.55828	24.62565	101.55828	0.00000				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	102.14652	27.99225	102.14652	0.00000				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.59917	84.36079	100.59917	0.00000				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.99296	100.00000	8.96552				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.59381	84.34506	100.59381	0.00000				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.47530	24.14974	101.47530	0.00000				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.31986	8.57409	56.31986	11.00000				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.75550	100.00000	5.73793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	101.13744	63.17664	101.13744	0.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.39284	57.72797	100.39284	0.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	22.39263	100.00000	0.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.80308	100.00000	0.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.80308	100.00000	0.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.66528	84.55471	100.66528	0.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.69818	21.60339	100.69818	0.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.77214	22.35811	100.77214	0.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.66517	21.26674	100.66517	0.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.68747	21.49423	100.68747	0.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.69728	21.59430	100.69728	0.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.68939	11.93871	101.68939	0.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.68939	11.93871	101.68939	0.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.70017	11.99497	101.70017	0.00000			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.64734	16.24096	100.64734	0.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.70017	11.99497	101.70017	0.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.67861	11.88245	101.67861	0.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.86287	31.06562	81.86287	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
ACL089	On 20/12/2014	Spot Bond	100.63479	28.55711	100.63479	0.00000				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.62510	59.05547	100.62510	0.00000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.52218	15.93812	100.52218	0.00000				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.62510	59.05547	100.62510	0.00000				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.67412	8.58919	100.67412	0.00000				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.69622	8.43056	100.69622	0.00000				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.70514	8.38967	100.70514	0.00000				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.68731	8.17523	100.68731	0.00000				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.58040	58.80446	100.58040	0.00000				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.64734	9.11100	100.64734	0.00000				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	100.18199	83.80638	100.18199	0.00000				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	112.01527	9.90728	112.01527	7.84000				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.59388	58.87975	100.59388	0.00000				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.37590	58.46129	103.37590	7.19000				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	99.85797	65.30574	99.85797	0.00000				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	99.92288	7.37688	99.92288	0.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	100.72967	7.32282	100.72967	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
ACL122	On 20/06/2016	Spot Bond	100.00000	11.19632	100.00000	0.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	99.87417	65.83684	99.87417	0.00000				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.96668	100.00000	4.95562				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.16558	100.00000	5.15420				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.98635	14.82937	74.98635	0.00000				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	137.45560	2.28262	137.45560	0.00000				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	137.46733	2.37055	137.46733	0.00000				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.66512	7.96711	100.66512	0.00000				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	101.12893	43.23714	101.12893	0.00000				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	101.12893	43.23714	101.12893	0.00000				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	99.87417	65.83684	99.87417	0.00000				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	101.00487	42.51297	101.00487	0.00000				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.64280	40.52475	100.64280	0.00000				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.63745	40.48294	100.63745	0.00000				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.88091	7.73649	101.88091	0.00000				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.95130	13.62298	100.95130	0.00000				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.88048	7.72585	101.88048	0.00000				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.67036	11.76788	101.67036	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
ACL141	On 30/07/2017	Spot Bond	102.49631	11.70202	102.49631	0.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.76789	28.58986	100.76789	0.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	101.17219	11.65743	101.17219	0.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.51047	11.09417	100.51047	0.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.66782	7.97716	100.66782	0.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	102.08061	65.84849	102.08061	0.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.73417	58.73171	100.73417	0.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.55003	58.63371	100.55003	0.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.65369	11.24709	100.65369	0.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.22026	64.87643	101.22026	0.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.58224	28.06985	100.58224	0.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.56703	27.92942	100.56703	0.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.59655	28.20199	100.59655	0.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.65190	11.22655	100.65190	0.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.62063	10.86701	100.62063	0.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.58492	28.09463	100.58492	0.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.59476	28.18548	100.59476	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
ACL161	On 20/03/2022	Spot Bond	100.89868	10.99587	100.89868	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.60446	20.64767	100.60446	0.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.58940	28.13593	100.58940	0.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.82588	41.95212	100.82588	0.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.52798	20.53218	101.52798	0.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.55455	58.71701	100.55455	0.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	111.91456	12.23576	111.91456	8.00000			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.64916	9.93613	100.64916	0.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.88050	5.33859	105.88050	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.59387	28.17722	100.59387	0.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.59551	20.55659	100.59551	0.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.63243	9.86461	100.63243	0.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.65451	8.27511	100.65451	0.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.61032	7.74116	100.61032	0.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.59882	84.39110	100.59882	0.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.65010	40.66781	100.65010	0.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.62801	20.99669	100.62801	0.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.67658	10.38606	100.67658	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
ACL182	On 20/06/2017	Spot Bond	100.63243	9.86461	100.63243	0.00000				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.65892	8.32849	100.65892	0.00000				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.64656	10.03152	100.64656	0.00000				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.65010	7.87805	100.65010	0.00000				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.62314	12.99561	100.62314	0.00000				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.66069	8.13180	100.66069	0.00000				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.67216	8.27095	100.67216	0.00000				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.53237	84.18894	100.53237	0.00000				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.53770	84.21017	100.53770	0.00000				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.57935	20.49568	100.57935	0.00000				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.59262	15.76018	100.59262	0.00000				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.67481	8.17833	100.67481	0.00000				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.67481	8.17833	100.67481	0.00000				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.72507	10.95920	100.72507	0.00000				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.63685	9.11229	100.63685	0.00000				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.71802	10.87586	100.71802	0.00000				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.72066	10.90711	100.72066	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
ACL199	On 20/06/2017	Spot Bond	100.72507	10.95920	100.72507	0.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.53841	7.44644	87.53841	0.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.68981	8.35163	100.68981	0.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.68981	8.35163	100.68981	0.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	102.74128	0.01658	102.74128	0.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	103.47818	0.01512	103.47818	0.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.59262	9.00920	100.59262	0.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.86153	92.81834	100.86153	0.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.84689	92.58188	100.84689	0.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.58643	1.44109	100.58643	0.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.70470	1.51293	101.70470	0.00000			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.66551	90.69289	100.66551	0.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.13084	100.00000	4.12049			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	101.04882	30.00964	101.04882	0.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.17079	30.65581	101.17079	0.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.25201	31.08620	101.25201	0.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.06819	19.37453	100.06819	0.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.07622	20.02925	100.07622	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
AHF2C1	On 18/10/2015	Spot Bond	100.08689	20.90210	100.08689	0.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	107.31181	9.33928	107.31181	7.22000		64,387,086,000.00		600,000	3,787,000.00
AIR02	On 30/04/2023	Spot Bond	124.71176	14.93029	124.71176	8.01000			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.93955	100.00000	40.83928			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.93091	17.60182	112.93091	6.37000		67,758,546,000.00		600,000	8,695,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.18216	100.00000	33.09999			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.51293	100.00000	11.48732			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	159.34318	3.00620	159.34318	2.19000			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.65115	48.05349	125.65115	3.85000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.15862	83.16027	100.15862	0.00000			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.86473	66.25488	101.86473	66.25487			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	100.00000	81.99522	100.00000	81.81619		44,200,000,000,000.00		442,000,000	300,000,000.00
BAW10	On 01/10/2016	Spot Bond	100.44472	12.37090	100.44472	0.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.81874	10.07722	110.81874	7.47000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	100.01736	26.40545	100.01736	0.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	100.02106	10.10273	100.02106	0.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.38833	100.00000	57.24778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	99.83292	10.55974	99.83292	0.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.64538	21.25515	111.64538	6.71000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.42468	10.25789	100.42468	0.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.71385	85.70054	100.71385	0.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.54529	74.21624	101.54529	6.42500			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.38430	39.30180	100.38430	0.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.93997	36.51470	102.93997	6.90500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	110.00925	11.35355	110.00925	7.40000			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.40265	65.98118	101.40265	0.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.75920	19.93049	104.75920	9.79948			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.54128	88.38258	100.54128	0.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.54540	23.92266	102.54540	9.93231			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.50062	23.90928	102.50062	9.94344			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.54113	15.56796	100.54113	0.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.50988	19.39746	102.50988	9.95597			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	105.49319	12.95077	105.49319	10.45957			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.55462	18.73274	100.55462	0.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.55462	18.73274	100.55462	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
BAYA11	On 31/03/2016	Spot Bond	100.55467	18.73273	100.55467	0.00000				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	102.00140	19.19363	102.00140	10.04948				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.79816	19.99450	102.79816	10.01439				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.54540	23.92266	102.54540	9.93231				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	103.28519	16.58389	103.28519	9.85488				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.92513	13.21575	102.92513	8.99725				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.52498	15.27288	100.52498	0.00000				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.51520	13.39844	100.51520	0.00000				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.51520	13.39844	100.51520	0.00000				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.48611	40.91497	100.48611	0.00000				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	22.37593	100.00000	0.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	101.55728	12.98538	101.55728	10.01978				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.66334	13.73345	100.66334	11.09000				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	11.96695	100.04691	0.00000				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	101.03720	2.30119	101.03720	10.22500				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	12.47994	93.18242	0.00000				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.36647	81.80686	100.36647	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
BAYA29	On 31/12/2015	Spot Bond	100.46491	17.31083	100.46491	0.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.55601	8.98041	100.55601	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.50727	0.61030	100.50727	0.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	102.16490	1.62456	102.16490	10.10750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.49140	1.41576	100.49140	0.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.50463	1.41503	100.50463	0.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.50463	1.41503	100.50463	0.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	1.48411	100.62073	0.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.48504	8.96032	100.48504	0.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.36647	53.85882	100.36647	0.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.83599	22.71109	104.83599	12.79948			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.95369	18.27056	104.95369	13.91616			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.49927	17.46921	103.49927	12.76928			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.67543	13.61051	100.67543	0.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.67543	0.24674	100.67543	0.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.67543	0.22449	100.67543	0.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.70152	0.14169	100.70152	0.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.74597	100.00000	7.73127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.77439	100.00000	19.72596				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.99691	100.00000	17.95284				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.10920	100.00000	11.08200				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12936	100.00000	11.10239				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.43156	100.00000	13.39867				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.63822	100.00000	11.60971				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.70980	100.00000	53.60790				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	100.07682	49.62356	100.07682	0.00000				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.55480	41.74689	100.55480	0.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.56825	23.57058	100.56825	0.00000				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	174.88160	2.54906	174.88160	1.00000				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	161.51547	11.64913	161.51547	6.92500				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	161.62894	5.18337	161.62894	6.92500				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	107.34311	7.65408	107.34311	7.31500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.63312	45.47574	101.63312	0.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.39434	85.76596	100.39434	0.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.20784	63.77729	101.20784	0.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	101.02090	64.95951	101.02090	0.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.21819	85.86437	101.21819	0.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.35959	66.18621	101.35959	0.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.90189	7.92782	100.90189	0.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.61112	40.27734	100.61112	0.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.44816	100.00000	39.34938			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	84.76358	100.00000	84.57646			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.94485	9.01060	101.94485	6.77000			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.16922	11.45421	101.16922	0.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	100.00001	11.72688	100.00001	0.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	100.00001	11.86933	100.00001	0.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	100.00002	12.34417	100.00002	0.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	100.00002	12.81900	100.00002	0.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	99.99988	14.14857	99.99988	0.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.52459	100.00000	5.51106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	101.40318	11.46819	101.40318	0.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.48166	11.86560	101.48166	0.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.51530	12.03578	101.51530	0.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.52651	12.09250	101.52651	0.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.66103	12.77237	101.66103	0.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.84036	13.67695	101.84036	0.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.32237	100.00000	4.31167			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.32237	100.00000	4.31167			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.65726	10.41396	100.65726	0.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.71394	10.98466	100.71394	0.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.72939	11.14021	100.72939	0.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.33597	12.37264	106.33597	7.17500			0.00	0	2,000,000.00
BG42B	On 15/03/2017	Spot Bond	100.77572	11.60666	100.77572	0.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.85791	11.18029	100.85791	0.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	107.04051	41.33532	107.04051	6.15000		107,040,510,000.00	1,000,000	6,685,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.98079	8.83925	100.98079	0.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.47367	78.58615	98.47367	0.00000			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.77549	96.06114	99.77549	0.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.16100	86.38780	99.16100	0.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.91858	15.78587	100.91858	0.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.37024	100.00000	7.35180			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	101.09953	7.71432	101.09953	0.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.92183	15.80626	100.92183	0.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.97558	16.14256	100.97558	0.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	101.07323	16.75346	101.07323	0.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.47912	19.29097	101.47912	0.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	102.14230	14.96910	102.14230	0.00000			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.68804	90.11262	100.68804	0.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.51820	86.01783	100.51820	0.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.64744	59.18096	100.64744	0.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.16333	93.94249	102.16333	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.56584	100.00000	10.53995			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	108.61464	41.52301	108.61464	6.72500		173,783,424,000.00	1,600,000	3,190,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	117.88217	21.93558	117.88217	8.05000				23,576,434,000.00	200,000	78,000.00
CBL09	On 29/01/2017	Spot Bond	99.81055	16.46960	99.81055	0.00000				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.49978	45.04973	101.49978	0.00000				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	112.21952	20.23800	112.21952	7.75000				44,887,808,000.00	400,000	8,194,000.00
CBL12	On 06/09/2018	Spot Bond	107.73894	12.63184	107.73894	9.78000				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	102.10179	12.13811	102.10179	0.00000				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	109.06387	13.45316	109.06387	10.03000				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.52375	22.35158	101.52375	0.00000				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	108.60053	15.30893	108.60053	8.10000				179,082,273,970.00	1,649,000	1,872,000.00
CBL17	On 23/08/2019	Spot Bond	101.46683	11.35565	101.46683	0.00000				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.42587	12.58113	104.42587	10.47000				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.45309	17.80260	101.45309	0.00000				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	101.02701	10.72452	101.02701	0.00000				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	129.42096	13.53717	129.42096	8.76000				31,061,030,400,000.00	240,000,000	60,000,000.00
CCT02	On 12/06/2024	Spot Bond	125.81614	13.15395	125.81614	8.56000				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	124.13611	9.95987	124.13611	8.11000				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.28405	14.92252	101.28405	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
CGR11	On 28/03/2016	Spot Bond	105.13490	19.61867	105.13490	10.30000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.50991	32.11214	101.50991	0.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	100.00007	41.66464	100.00007	0.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	100.00004	26.54363	100.00004	0.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	101.08071	22.89772	101.08071	0.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	101.18560	44.03141	101.18560	0.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.64302	89.24061	100.64302	0.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.64302	89.24061	100.64302	0.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.64302	89.24061	100.64302	0.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.17234	90.13613	101.17234	0.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.64748	89.26162	100.64748	0.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.60279	89.05155	100.60279	0.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.56701	88.88347	100.56701	0.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.24008	95.59818	101.24008	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	102.08694	27.65183	102.08694	0.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.39288	86.04336	100.39288	0.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	102.06377	27.51938	102.06377	0.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.60275	84.35752	100.60275	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
CLN133	On 20/09/2013	Spot Bond	100.57145	84.26578	100.57145	0.00000				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	102.18623	28.21906	102.18623	0.00000				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.13771	92.21457	101.13771	0.00000				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	101.08466	92.12023	101.08466	0.00000				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.30129	90.38537	101.30129	0.00000				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.65642	89.30364	100.65642	0.00000				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.62514	89.15658	100.62514	0.00000				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.63402	84.44924	100.63402	0.00000				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.90039	75.25943	102.90039	9.83000				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	100.00000	56.82005	100.00000	56.82004				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.94488	74.04763	101.94488	7.41000				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.55002	93.49098	101.55002	0.00000				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.82601	60.15789	100.82601	0.00000				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.26174	59.76123	101.26174	0.00000				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.26174	59.76123	101.26174	0.00000				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	100.00000	69.02703	100.00000	69.02702				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.40758	31.56974	101.40758	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
CLN162	On 20/09/2015	Spot Bond	100.00000	22.00787	100.00000	21.95455			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.82923	100.00000	21.77634			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.66519	16.38476	100.66519	0.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.39748	100.00000	47.27879			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.53158	100.00000	56.39312			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.61604	15.85334	100.61604	0.00000			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.95033	15.31093	100.95033	0.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	103.07041	12.78532	103.07041	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.95033	15.31093	100.95033	0.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.25928	12.30553	100.25928	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
CLN187	On 15/06/2014	Spot Bond	101.43036	45.70600	101.43036	0.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.44579	46.77477	101.44579	0.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.53321	8.18981	109.53321	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	100.31511	16.42295	100.31511	0.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.44263	3.20165	109.44263	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.17114	15.09406	101.17114	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.61332	46.95992	101.61332	0.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.95033	15.31093	100.95033	0.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.95033	15.31093	100.95033	0.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	109.06792	3.64107	109.06792	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.98608	8.60447	108.98608	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.96240	14.75003	100.96240	0.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.74836	89.73632	100.74836	0.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.90676	60.61423	100.90676	0.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.17380	37.97184	100.17380	0.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.17623	38.03310	100.17623	0.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	104.21450	13.23040	104.21450	7.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	100.19871	38.97109	100.19871	0.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.19575	38.16131	100.19575	0.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	100.00000	12.13648	100.00000	0.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	100.00003	12.13647	100.00003	0.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.37923	13.22320	104.37923	7.22000			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.37923	13.22320	104.37923	7.22000			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	44.17506	108.36835	0.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	44.49173	111.58329	0.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.61099	15.14078	107.61099	7.27000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.68304	11.53383	100.68304	0.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.75970	12.41611	100.75970	0.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.63599	90.04288	100.63599	0.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.64022	90.05991	100.64022	0.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	100.01728	26.40950	100.01728	0.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	100.01728	26.40950	100.01728	0.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.61939	100.17539	47.50385			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	100.00000	69.26037	100.00000	69.26036			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	100.00000	69.26037	100.00000	69.26036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	101.02724	16.06708	101.02724	0.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.21040	11.49442	101.21040	0.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.69341	11.65185	100.69341	0.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	101.00813	29.95261	101.00813	0.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	101.07971	11.77541	101.07971	0.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.44926	11.26457	101.44926	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.44926	11.26457	101.44926	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	101.00774	29.87706	101.00774	0.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	101.01079	29.89419	101.01079	0.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	16.55987	100.69210	0.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.71853	16.29250	101.71853	0.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.68672	28.44029	100.68672	0.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.68361	15.99114	101.68361	0.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.48003	27.73798	100.48003	0.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.48003	27.73798	100.48003	0.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.48003	27.73798	100.48003	0.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.48003	27.73798	100.48003	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
CLN254	On 26/03/2015	Spot Bond	100.48003	27.73798	100.48003	0.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.49319	27.88547	100.49319	0.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.51497	10.82958	100.51497	0.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.51497	10.82958	100.51497	0.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.51497	10.82958	100.51497	0.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.51497	10.82958	100.51497	0.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.51497	10.82958	100.51497	0.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.51862	10.88038	100.51862	0.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	109.34393	9.95067	109.34393	7.80000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.80451	41.74874	100.80451	0.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	101.08465	43.09515	101.08465	0.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.58177	59.24677	100.58177	0.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.58177	59.24677	100.58177	0.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	99.84627	9.45543	99.84627	0.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.78559	11.47727	100.78559	0.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.59007	15.49186	101.59007	0.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.91900	13.03649	100.91900	0.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.62359	9.70749	100.62359	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
CLN273	On 20/06/2017	Spot Bond	100.61917	9.65531	100.61917	0.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.63398	9.70602	100.63398	0.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	101.07336	10.00041	101.07336	0.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.23685	11.57496	101.23685	0.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.23638	11.54572	101.23638	0.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.63220	9.68516	100.63220	0.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.86126	23.35996	100.86126	0.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.88323	10.03761	100.88323	0.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.55811	20.45188	100.55811	0.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.46070	20.13676	100.46070	0.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.60147	20.67662	100.60147	0.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.70304	10.64597	100.70304	0.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.70304	10.64597	100.70304	0.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.70304	10.64597	100.70304	0.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.70304	10.64597	100.70304	0.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.33260	10.61753	101.33260	0.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	101.01396	10.20697	101.01396	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
CLN290	On 26/06/2017	Spot Bond	100.58886	10.76837	100.58886	0.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.58886	10.76837	100.58886	0.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.58167	10.66536	100.58167	0.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.43041	10.56525	100.43041	0.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.58167	10.66536	100.58167	0.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.43307	10.63571	100.43307	0.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.72243	1.52350	100.72243	0.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.43041	10.56525	100.43041	0.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.43041	10.58449	100.43041	0.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.43307	10.63571	100.43307	0.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.80293	100.00000	5.78887			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	104.87310	5.47447	104.87310	0.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.71185	1.52410	100.71185	0.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	104.87546	1.30620	104.87546	0.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	104.46891	1.32596	104.46891	0.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	104.78940	1.31036	104.78940	0.00000			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	82.20721	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN308	On 18/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	82.20721	100.00000	0.00000				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.47402	100.00000	0.00000				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.47402	100.00000	0.00000				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	1.13819	106.74459	0.00000				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	101.10398	0.01792	101.10398	0.00000				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	104.74472	9.69863	104.74472	9.30500				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	102.38344	12.03654	102.38344	9.82500				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.41179	2.24735	100.41179	0.00000				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.73564	0.01457	100.73564	0.00000				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.85481	0.01806	100.85481	0.00000				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	99.96098	2.80334	99.96098	0.00000				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	99.82660	1.12383	99.82660	0.00000				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	99.28451	9.88833	99.28451	8.80500				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.48245	9.10978	100.48245	0.00000				0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.19384	2.74572	100.19384	0.00000				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.98836	100.00000	22.93693				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	22.98836	100.00000	22.93693				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.22071	0.68130	36.22071	7.01000				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	99.87407	101.05981	99.87407	0.00000				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.34944	101.03176	101.34944	0.00000				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	167.46479	4.39969	167.46479	0.00000				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	106.32997	103.47347	6.12410				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	106.34937	103.48340	6.12410				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.59455	100.00000	0.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00058				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00058				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	100.00000	54.78005	100.00000	54.78004				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	133.97901	6.14617	133.97901	7.31000				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	161.51547	0.00005	161.51547	6.92500				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	161.62894	0.00006	161.62894	6.92500				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.55833	22.29905	82.55833	0.00000				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.40920	22.34453	82.40920	0.00000				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.24445	12.86966	100.24445	0.00000				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.24445	12.86966	100.24445	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
CLNF05	On 20/09/2016	Spot Bond	100.69193	13.65026	100.69193	0.00000				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.64198	11.11359	100.64198	0.00000				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.65184	9.96742	100.65184	0.00000				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.24184	84.40978	100.24184	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.65010	10.07323	100.65010	0.00000				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.96098	9.67837	99.96098	0.00000				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.58466	1.44118	100.58466	0.00000				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.02082	16.61660	109.02082	7.77500				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	99.93506	108.80629	99.93506	5.93000				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.64123	12.61928	108.64123	7.74000				0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	128.37468	13.88818	128.37468	8.63500			25,033,062,600,000.00	195,000,000	426,747,000.00	
COJ06	On 09/12/2015	Spot Bond	112.56587	22.01965	112.56587	7.17000				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.08588	10.09532	116.08588	8.13500				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.82812	9.20667	103.82812	8.60000				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	104.74394	10.19703	104.74394	9.66000				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.97104	29.68132	100.97104	0.00000				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.99269	11.45242	100.99269	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
CPL005	On 01/03/2015	Spot Bond	100.95181	29.53555	100.95181	0.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	99.82884	21.78252	99.82884	0.00000			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.18417	95.75291	101.18417	0.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.81208	91.18521	100.81208	0.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.65774	87.66969	100.65774	0.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.50683	79.96298	100.50683	0.00000			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	99.89203	15.81736	99.89203	0.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.74209	9.19404	101.74209	6.70500			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.31663	98.36180	101.31663	0.00000			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.50080	58.80499	100.50080	0.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.52626	23.13536	100.52626	0.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.46660	85.52194	100.46660	0.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.85662	77.83282	102.85662	6.17000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.82408	20.11332	130.82408	5.97000			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	116.20248	10.01432	116.20248	6.79000		348,607,440,000.00	3,000,000	148,100,367.00	
DV23	On 27/02/2023	Spot Bond	120.36334	9.59552	120.36334	7.28000		72,218,004,000.00	600,000	101,990,376.00	
E170	On 01/08/2020	Spot Bond	143.76062	12.00053	143.76062	6.40000			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	105.66509	18.41656	105.66509	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
EFC01	On 31/08/2014	Spot Bond	101.26619	36.93895	101.26619	0.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.37298	14.95108	101.37298	0.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.44407	6.04651	101.44407	0.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.51511	2.44256	101.51511	0.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	130.06647	14.11722	130.06647	-0.30000				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.37000	122.01915	122.00237	1.37000				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	110.07107	2.57154	110.07107	1.44000				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	116.41848	11.36715	116.41848	7.98500				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.23829	10.24770	117.23829	7.94500				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	114.06404	13.46586	114.06404	8.71000				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	101.10261	21.96550	101.10261	0.00000				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.17643	64.87672	101.17643	0.00000				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.91324	92.81493	100.91324	0.00000				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.37013	100.00000	36.28202				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.66112	100.00000	59.51173				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	96.86223	100.00000	96.61258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.81060	33.31755	127.81060	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.29069	28.53917	109.29069	10.13000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.56358	22.04099	106.56358	0.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	99.93849	10.33515	99.93849	0.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.27273	1.59721	100.27273	0.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	101.35980	6.71601	101.35980	8.39000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.30941	31.29124	101.30941	0.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.19780	43.63822	101.19780	0.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.17108	7.96407	101.17108	0.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.33516	44.22083	101.33516	0.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.29926	8.82854	101.29926	0.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	101.06031	93.54650	101.06031	0.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	101.10331	43.23738	101.10331	0.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.13772	22.16796	101.13772	0.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	101.06548	93.55527	101.06548	0.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	101.07700	7.32894	101.07700	0.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.12833	7.67550	101.12833	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
ES15	On 30/08/2015	Spot Bond	105.81662	20.86884	105.81662	5.59000			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	113.20881	9.27369	113.20881	6.15000		24,226,685,340,000.00	214,000,000	268,684,381.00	
ES23	On 25/01/2023	Spot Bond	124.81805	10.14903	124.81805	6.81500		0.00	0	246,038,463.00	
ES26	On 02/04/2026	Spot Bond	103.33127	7.97076	103.33127	7.49500		599,321,366,000.00	5,800,000	96,851,000.00	
ES33	On 15/09/2033	Spot Bond	8.24000	93.53196	93.18824	8.27500		156,560,000,000.00	19,000,000	895,462,000.00	
FIFB01	On 24/08/2015	Spot Bond	101.03414	21.99977	101.03414	0.00000		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	100.08992	16.02593	100.08992	0.00000		50,044,960,000,000.00	500,000,000	250,000,000.00	
FIFC03	On 09/10/2013	Spot Bond	100.37409	83.71794	100.37409	0.00000		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	100.58073	87.89031	100.58073	0.00000		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.50774	100.00000	12.47641		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	12.17169	100.00000	12.14121		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.23765	94.40288	101.23765	0.00000		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.28266	94.47657	101.28266	0.00000		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.42663	94.71232	101.42663	0.00000		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.50758	94.84491	101.50758	0.00000		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	104.58287	37.69674	104.58287	6.22000		125,499,444,000.00	1,200,000	13,972,000.00	
FRB05	On 21/12/2018	Spot Bond	105.66619	11.46890	105.66619	7.87000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	100.67573	12.10786	100.67573	0.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.67567	8.75006	100.67567	0.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	99.94409	11.12255	99.94409	0.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.27491	8.74182	102.27491	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.97337	14.82224	113.97337	9.67000			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.92642	9.50697	98.92642	0.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	66.33795	100.00000	66.18290			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	102.09227	85.93515	102.09227	0.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.41897	3.01362	131.41897	1.08000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	285.09386	3.75862	285.09386	1.10000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	154.94935	1.80342	154.94935	1.92000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	206.15910	2.85241	206.15910	2.05000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.97181	22.47841	116.97181	6.38000			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.12471	100.00000	27.06500			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.12471	100.00000	27.06500			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.33330	3.68701	54.33330	8.16000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.23792	3.36906	34.23792	9.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	33.00402	3.62323	33.00402	9.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000	85.56021	100.00000	85.36442				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.78510	48.96765	103.78510	0.00000				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.62448	101.86383	101.62448	0.00000				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.65324	15.83198	101.65324	0.00000				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	101.10598	61.76289	101.10598	0.00000				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.68774	59.40677	100.68774	0.00000				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.60464	15.48897	101.60464	0.00000				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.60464	15.48897	101.60464	0.00000				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.23765	10.51504	101.23765	0.00000				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.57577	15.28519	101.57577	0.00000				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.78114	11.47797	100.78114	0.00000				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.98389	94.62243	100.98389	0.00000				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.99444	15.74456	100.99444	0.00000				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.66523	10.12383	100.66523	0.00000				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.73837	10.97828	100.73837	0.00000				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.84810	42.23519	100.84810	0.00000				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.67044	98.00000	7.47000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	9.37682	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.97905	15.59332	100.97905	0.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.72507	10.95920	100.72507	0.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.89192	12.93571	100.89192	0.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.96623	13.81820	100.96623	0.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.68716	10.51114	100.68716	0.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.38092	11.05627	105.38092	0.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	101.06994	15.05192	101.06994	0.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.71185	10.80294	100.71185	0.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.92434	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.84460	12.37450	100.84460	0.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	101.01160	14.35756	101.01160	0.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.76203	11.39657	100.76203	0.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.81477	12.02093	100.81477	0.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.96012	13.74556	100.96012	0.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.88929	12.90454	100.88929	0.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	101.00288	14.25387	101.00288	0.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	101.06559	15.00013	101.06559	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
FRC134	On 20/09/2017	Spot Bond	100.95750	13.71443	100.95750	0.00000				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.92691	13.35113	100.92691	0.00000				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.82793	12.17695	100.82793	0.00000				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.81213	11.98973	100.81213	0.00000				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	101.02554	14.52344	101.02554	0.00000				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	101.01247	14.36793	101.01247	0.00000				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.97671	13.94270	100.97671	0.00000				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	101.02729	14.54417	101.02729	0.00000				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.86739	12.64476	100.86739	0.00000				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.54381	100.09221	11.51582				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.63861	9.93764	100.63861	0.00000				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	101.07690	15.13479	101.07690	0.00000				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.76556	41.58064	100.76556	0.00000				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.86564	23.45211	100.86564	0.00000				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.45439	14.52553	101.45439	0.00000				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.82442	23.02518	100.82442	0.00000				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.70921	10.77167	100.70921	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
FRC151	On 20/09/2017	Spot Bond	98.00000	2.15194	98.00000	0.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.71802	10.08092	100.71802	0.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.64833	9.24924	100.64833	0.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.67216	9.53359	100.67216	0.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.90504	12.31848	100.90504	0.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.31029	81.71354	100.31029	0.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.69270	40.58841	100.69270	0.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.31029	81.71354	100.31029	0.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.67627	40.49515	100.67627	0.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.65892	1.52710	100.65892	0.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.46901	0.60877	101.46901	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.61651	1.43942	100.61651	0.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.29957	84.36425	100.29957	0.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.29957	84.36425	100.29957	0.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.61740	1.43937	100.61740	0.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.95024	1.51064	100.95024	0.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.19673	0.94794	100.19673	0.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	109.92772	1.87684	109.92772	2.47500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	103.97243	49.38364	103.97243	0.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	100.00002	38.05891	100.00002	0.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.72311	21.85809	100.72311	0.00000				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.71871	17.01349	100.71871	0.00000				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	99.93818	66.50508	99.93818	0.00000				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	99.01830	10.78415	99.01830	0.00000				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.19442	83.93877	100.19442	0.00000				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.60726	40.24592	100.60726	0.00000				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	99.86565	9.78960	99.86565	0.00000				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	119.31464	6.11235	119.31464	2.32000				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.73294	14.11114	100.73294	0.00000				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.74096	14.20129	100.74096	0.00000				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.49952	4.68191	119.49952	2.30000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.61117	33.60223	116.61117	0.18000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.31464	4.29458	119.31464	2.32000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	121.28166	6.10185	121.28166	1.15999				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.87730	10.66672	122.87730	1.23000				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
FRC76	On 28/07/2017	Spot Bond	101.91287	10.44491	101.91287	0.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.99140	100.00000	18.94540			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.26358	18.39068	101.26358	0.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	101.09895	16.77204	101.09895	0.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.85426	4.73000	109.82919			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	101.11942	16.97333	101.11942	0.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.62947	10.96978	100.62947	0.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.72762	12.09899	100.72762	0.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.97196	31.68061	100.97196	0.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.85937	13.61556	100.85937	0.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.82557	13.22647	100.82557	0.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.70367	11.82196	100.70367	0.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	101.01699	15.96630	101.01699	0.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.70278	11.81170	100.70278	0.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.83604	31.01104	98.83604	0.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.25239	15.99441	103.25239	0.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.66539	15.91769	101.66539	0.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.79408	98.52941	100.79408	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
FRE2A2	On 02/08/2013	Spot Bond	102.22694	99.91701	102.22694	10.10500				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.58432	98.57806	100.58432	0.00000				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.16833	99.93147	103.16833	6.91500				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.79468	98.70664	99.79468	0.00000				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.30788	98.69019	101.30788	0.00000				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.52897	99.02150	101.52897	0.00000				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.80050	99.42847	101.80050	0.00000				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.97095	99.68397	101.97095	0.00000				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.44155	22.07071	136.44155	3.30000				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.26126	89.32920	101.26126	0.00000				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	102.02165	37.23621	102.02165	0.00000				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.93017	26.73993	100.93017	0.00000				0.00	0	3,000,000.00
FRJ16	On 21/01/2016	Spot Bond	102.42014	14.34359	102.42014	0.00000				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.74956	9.97977	101.74956	0.00000				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.94024	8.88244	102.94024	0.00000				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.20374	0.61273	100.20374	0.00000				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	273.07242	3.85066	273.07242	1.61000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	284.85207	3.76040	284.85207	1.11000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	268.07670	3.89120	268.07670	1.83000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	127.66683	2.71086	127.66683	1.45000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	99.87503	8.51621	99.87503	0.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	127.70082	3.01428	127.70082	1.05000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	100.05590	12.37453	100.05590	0.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.26673	12.46998	100.26673	0.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.64475	99.19309	101.64475	0.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.45529	8.26153	101.45529	0.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.57404	58.70460	100.57404	0.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	101.11494	2.56318	101.11494	2.26000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.84300	94.14005	100.84300	0.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90876	100.00000	0.90648			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.81614	104.97509	12.78371			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.68790	91.90221	100.68790	0.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.63764	91.01853	100.63764	0.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.27340	7.92943	101.27340	0.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.96839	101.07593	16.92689			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond			100.44759		8.83478	100.44759	8.81330			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond			100.63526		40.31437	100.63526	0.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967		15.35227	100.76967	15.31483			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond			100.04481		36.79677	100.04481	0.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond			101.38011		96.33995	101.38011	0.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			100.34201		12.82223	100.34201	0.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond			99.97370		65.67304	99.97370	0.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			111.00748		2.04270	111.00748	1.88000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			101.46701		11.73064	101.46701	0.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond			100.60550		59.32490	100.60550	0.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond			100.25028		53.68212	100.25028	0.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond			100.00000		0.00891	100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond			104.88663		38.44013	104.88663	5.63500			0.00	0	165,000.00
FRX15	On 14/03/2015	Spot Bond			106.13703		27.37854	106.13703	5.80000		148,591,842,000.00	1,400,000	2,600,000.00	
FRX16	On 15/09/2016	Spot Bond			105.58531		13.49009	105.58531	6.41500			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			107.40966		10.77510	107.40966	6.75500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			115.81472		10.23705	115.81472	6.76000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	112.12048	12.13493	112.12048	7.40000			179,392,768,000.00	1,600,000	789,000.00
FRX23	On 28/02/2023	Spot Bond	100.00000	7.80185	100.00000	7.77774			0.00	0	285,000,000.00
FRX24	On 10/12/2024	Spot Bond	122.62884	12.46709	122.62884	8.22000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	107.23617	10.23805	107.23617	8.86000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	88.18362	9.23643	88.18362	9.16500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.39178	17.15495	101.39178	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.33639	19.70575	100.33639	0.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.22679	27.18516	100.22679	0.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	106.11314	12.30071	106.11314	7.75000			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	101.29989	98.09429	101.29989	0.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.76712	91.18879	100.76712	0.00000			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.64190	93.85107	99.64190	0.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	99.16183	86.59092	99.16183	0.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.94288	99.18524	99.94288	0.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.85693	97.59694	99.85693	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
GRD186	On 08/05/2013	Spot Bond	99.77115	96.06131	99.77115	0.00000				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	98.83161	82.19512	98.83161	0.00000				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	98.75949	81.30162	98.75949	0.00000				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99939	100.00000	99.99932				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99898	100.00000	99.99891				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.19432	7.44424	100.19432	0.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.25245	9.26514	100.25245	0.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	99.94887	7.83836	99.94887	0.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	99.94763	7.98516	99.94763	0.00000				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	99.94525	8.26896	99.94525	0.00000				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.58783	100.00000	2.58115				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	99.94229	8.62129	99.94229	0.00000				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	99.93819	9.11067	99.93819	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	100.82844	29.07679	100.82844	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.94620	13.35070	101.94620	0.00000				0.00	0	500,000.00
GRT03	On 15/10/2015	Spot Bond	100.12586	19.45716	100.12586	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
GRT04	On 15/09/2016	Spot Bond	100.69325	12.78427	100.69325	0.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.53085	30.62580	100.53085	0.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.76675	8.75512	100.76675	0.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.54964	13.07302	100.54964	0.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	100.06646	19.23486	100.06646	0.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.73031	9.53755	100.73031	0.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	100.07281	79.85700	100.07281	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 19/05/2013	Spot Bond	105.66037	67.29891	105.66037	0.00000			0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	105.66037	67.29891	105.66037	0.00000			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00112	100.00000	50.00110			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	89.06162	100.00000	88.86501			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	100.05090	82.50210	100.05090	0.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	100.05244	19.42416	100.05244	0.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.54754	18.59265	109.54754	6.77758			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	105.95818	67.33146	105.95818	0.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	100.05292	82.56907	100.05292	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
HMS1C4	On 19/07/2015	Spot Bond	100.05526	19.72926	100.05526	0.00000				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.10964	117.06290	7.13143				0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	106.34333	67.37346	106.34333	0.00000				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	100.05657	82.68960	100.05657	0.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	100.05887	20.12150	100.05887	0.00000				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.94001	114.94363	7.58312				0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	107.70809	67.52149	107.70809	0.00000				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	100.06142	82.85032	100.06142	0.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	100.06329	20.60088	100.06329	0.00000				0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	108.50782	67.60966	108.50782	0.00000				0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	110.48872	67.82247	110.48872	0.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	100.09421	16.37300	100.09421	0.00000				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	100.14381	28.35664	100.14381	0.00000				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	100.14936	17.48151	100.14936	0.00000				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	119.81731	10.16518	119.81731	6.65000				0.00	0	30,950,000.00
HWAY23	On 07/12/2023	Spot Bond	290.47635	3.71974	290.47635	0.88000				0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	290.97172	3.71623	290.97172	0.86000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	111.67672	10.12670	111.67672	8.28000			446,706,880,000.00	4,000,000	19,287,000.00
HWAY35	On 31/07/2035	Spot Bond	112.05692	10.09792	112.05692	8.26000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.82000	117.68325	117.73098	0.81500			604,075,750,080.00	736,677,744	739,307,568.00
I2038	On 31/01/2038	Spot Bond	1.75000	114.42685	114.40993	1.75000			0.00	0	171,496,000.00
I2050	On 31/12/2050	Spot Bond	1.99000	118.18135	118.16310	1.99000			0.00	0	178,735,246.00
IBC01	On 16/03/2015	Spot Bond	93.05000	28.73435	93.05000	0.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	108.30084	28.22958	108.30084	6.27000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.32547	28.68368	102.32547	0.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	101.02937	20.33804	101.02937	0.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.45388	87.41433	100.45388	0.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.71569	60.10742	100.71569	0.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.34035	59.29945	101.34035	0.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	102.63451	52.92435	102.63451	6.71500			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.06820	17.12656	108.06820	6.77000			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	112.79697	10.88163	112.79697	7.10000			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	101.74656	48.81232	101.74656	6.64500			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	100.00000	54.48287	100.00000	0.00000			600,000,000,000.00	6,000,000	3,000,000.00
IBL25	On 18/08/2014	Spot Bond	101.06879	42.98267	101.06879	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	107.50541	36.46458	107.50541	3.15000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.36925	14.45817	106.36925	6.59000			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.28691	30.98565	101.28691	0.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.37106	11.66851	101.37106	0.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	126.46028	3.94061	126.46028	-0.00001			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	131.72864	2.63912	131.72864	1.05000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.34648	27.18203	100.34648	0.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.36260	10.31733	100.36260	0.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	107.44305	9.87998	107.44305	7.07000			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.86217	20.52350	100.86217	0.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.95917	9.32331	101.95917	0.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	101.12051	16.56868	101.12051	0.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	105.81963	10.82709	105.81963	7.31000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.59566	9.46272	99.59566	7.70000		61,948,500,520.00	622,000	362,000.00	
IBL48	On 19/03/2016	Spot Bond	100.64117	9.22460	100.64117	0.00000			0.00	0	300,000.00
IBL49	On 02/04/2018	Spot Bond	101.65039	5.77820	101.65039	7.03000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	104.42257	100.00000	104.14922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00170	100.00000	0.00170			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.04049	23.96520	100.04049	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.04049	23.96520	100.04049	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.11116	10.28631	101.11116	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.04049	7.53268	100.04049	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.42061	6.14537	100.42061	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.46709	14.45327	101.46709	0.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.39590	14.24096	101.39590	0.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.47021	14.43834	100.47021	0.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.58074	18.41141	111.58074	8.27000			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.40382	28.29828	100.40382	0.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.40382	28.29828	100.40382	0.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.30945	11.17653	101.30945	0.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03600	100.00000	8.01654			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	99.97022	81.55780	99.97022	0.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.21468	97.05515	102.21468	0.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	102.00283	94.65321	102.00283	0.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.98967	28.68431	101.98967	8.27000			0.00	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	100.82860	90.29278	100.82860	0.00000				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	101.01841	63.66450	101.01841	0.00000				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.63391	59.71592	100.63391	0.00000				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.95827	102.29863	103.95827	7.92500				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	98.55682	20.53140	98.55682	0.00000				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.91377	50.02157	99.91377	5.25000				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.81336	98.12173	99.81336	5.25000				0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.71315	96.31627	99.71315	5.25000				0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.60948	94.57968	99.60948	5.30000				0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.50873	92.90784	99.50873	5.30000				0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.40818	91.29728	99.40818	5.30000				0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.30784	89.74469	99.30784	5.30000				0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.19287	88.24856	99.19287	5.40000				0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	99.09108	86.80328	99.09108	5.40000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.88812	84.05845	98.88812	5.40000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	98.78695	97.10893	98.78695	5.40000			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.23832	98.87769	101.23832	0.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	97.60274	100.00000	97.26962			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.26313	96.73850	101.26313	0.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.46035	17.07104	100.46035	0.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	104.01498	19.67422	104.01498	9.79948			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.37366	19.09597	102.37366	9.79948			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.65766	8.86941	100.65766	0.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	101.10842	31.41230	101.10842	0.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.64373	11.56743	100.64373	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
ING153	On 03/04/2017	Spot Bond	6.50000	100.35015	6.50000	100.33262			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.70304	11.94708	100.70304	0.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.34243	39.04873	100.34243	0.00000			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.43630	100.25042	91.21333			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.77631	93.67065	100.77631	0.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.77631	89.98733	100.77631	0.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.01205	100.00000	23.95192			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.36771	100.00000	15.32923			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.61965	90.48934	100.61965	0.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.50641	86.63998	100.50641	0.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.29688	85.59583	100.29688	0.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.29688	85.58350	100.29688	0.00000			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.37711	99.72302	101.37711	0.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.93272	59.81361	100.93272	0.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.93272	59.81361	100.93272	0.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.93452	60.65160	100.93452	0.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.93631	61.66357	100.93631	0.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97720	0.00048	99.97720	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
ING197	On 28/05/2013	Spot Bond	100.75986	91.18937	100.75986	0.00000				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.76626	88.33215	100.76626	0.00000				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.80521	58.39784	100.80521	0.00000				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.66787	88.95918	100.66787	0.00000				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.67966	85.89946	100.67966	0.00000				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.68458	57.18726	100.68458	0.00000				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.68541	14.61669	100.68541	0.00000				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.50641	84.53593	100.50641	0.00000				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.50068	88.75736	100.50068	0.00000				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.49187	84.28310	100.49187	0.00000				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	100.15438	50.39146	100.15438	0.00000				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	100.14589	84.18424	100.14589	0.00000				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	100.00000	15.39429	100.00000	15.34166				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.34279	101.05150	101.34279	0.00000				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.36243	66.13763	101.36243	0.00000				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.36243	66.13763	101.36243	0.00000				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	100.11246	82.62906	100.11246	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
ING60U	On 28/02/2014	Spot Bond	100.00000	65.05432	100.00000	64.89673			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.48611	29.56827	100.48611	0.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	99.75743	28.72166	99.75743	0.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	101.02093	61.68834	101.02093	0.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.12505	26.70013	100.12505	0.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.12784	14.98445	100.12784	0.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.12973	10.23977	100.12973	0.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.37895	11.72088	105.37895	7.28000			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.96333	51.35015	102.96333	6.37500		720,743,310.00		7,000	131,000.00
IPL5	On 28/09/2015	Spot Bond	101.04560	20.54403	101.04560	0.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.70586	11.37538	109.70586	7.35000		59,241,164,400.00		540,000	13,686,000.00
IPL7	On 05/04/2018	Spot Bond	100.31038	1.61541	100.31038	0.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.25467	31.31909	101.25467	0.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.67058	21.67401	100.67058	0.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.57493	26.53003	109.57493	7.45000			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.70531	10.59288	100.70531	0.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	101.01703	8.80673	101.01703	0.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	120.99032	2.84046	120.99032	2.14000			0.00	0	0.00

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	133.98804	2.19144	133.98804	3.10000				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.81270	89.81119	100.81270	0.00000				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.41912	8.02801	100.41912	0.00000				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	100.22991	7.85945	100.22991	0.00000				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	100.21543	7.71669	100.21543	0.00000				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.85967	8.74802	100.85967	0.00000				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.54148	8.05077	100.54148	0.00000				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.07638	82.20226	100.07638	0.00000				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	95.77201	2.56901	95.77201	2.79500				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	97.87295	2.51849	97.87295	2.81500				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.93185	0.00284	100.93185	0.00000				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.95638	63.04194	100.95638	0.00000				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.63391	59.71592	100.63391	0.00000				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	112.62397	19.72750	112.62397	10.37000				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	99.81275	11.90373	99.81275	0.00000				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	133.98804	2.16819	133.98804	3.10000				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On 23/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.95728	50.01074	99.95728	50.01073			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.88506	99.45566	99.88506	5.25000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.78471	97.59864	99.78471	5.25000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.68456	95.81322	99.68456	5.25000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.58067	94.82585	99.58067	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.47998	92.44157	99.47998	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.37949	90.84790	99.37949	5.30000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.27921	89.31131	99.27921	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.16376	87.83043	99.16376	5.40000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	99.06203	86.39953	99.06203	5.40000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.96051	85.01731	98.96051	5.40000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.85919	83.68131	98.85919	5.40000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	100.00000	79.69432	100.00000	92.17172		17,400,000,000,000.00	174,000,000	174,000,000.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	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	64.24445	100.00000	64.12257			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.32654	85.22445	100.32654	0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.34099	8.59523	101.34099	0.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	99.87788	45.88788	99.87788	0.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	99.87708	22.15443	99.87708	0.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	99.88542	10.62960	99.88542	0.00000			0.00	0	1,000,000.00
IVC007	On 04/04/2016	Spot Bond	100.31168	9.14749	100.31168	0.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.67783	56.08358	100.67783	0.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	99.88746	39.79630	99.88746	0.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.23828	98.87769	101.23828	0.00000			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	101.01784	98.31207	101.01784	0.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	99.95543	99.26503	99.95543	0.00000			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	99.90220	100.00000	99.64405			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.71746	100.00000	60.56541			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	63.05497	100.00000	62.89882			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	59.64434	100.00000	59.49827			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	99.85420	16.65338	99.85420	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
JDG02	On 20/02/2016	Spot Bond	100.00000	10.03460	100.00000	10.00948			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.03859	100.00000	25.97481			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	100.12960	16.28249	100.12960	0.00000			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.00948	100.00000	9.98441			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	100.13668	9.92593	100.13668	0.00000			0.00	0	25,000,000.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	103.36761	100.00000	103.09048			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85522			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	101.09095	2.83878	101.09095	0.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.83963	11.63269	101.83963	0.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	154.53419	15.14684	154.53419	7.31000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.17144	66.03135	100.17144	0.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.13215	27.54959	101.13215	0.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	102.22319	11.41718	102.22319	7.45000		190,544,026,160.00	1,864,000	3,965,000.00	
LGL03	On 03/04/2018	Spot Bond	100.96005	1.75634	100.96005	7.50000			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	101.10894	19.41253	101.10894	0.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	104.19946	23.68796	104.19946	10.52000			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	101.21676	15.49257	101.21676	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
MAQ015	On 23/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	99.85185	96.74380	99.85185	0.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.17209	83.30723	100.17209	0.00000			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.98575	66.66983	99.98575	0.00000			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.81984	82.38019	98.81984	0.00000			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.70347	94.81980	99.70347	0.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.29256	88.23813	99.29256	0.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	98.65502	79.91257	98.65502	0.00000			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.77578	96.06113	99.77578	0.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.16331	86.38752	99.16331	0.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	100.13155	55.57231	100.13155	0.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.90709	94.35444	100.90709	0.00000			0.00	0	950,000.00
MBF025	On 26/05/2014	Spot Bond	101.31522	41.97628	101.31522	0.00000			0.00	0	6,000,000.00
MBF027	On 07/10/2014	Spot Bond	100.24030	38.34794	100.24030	0.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	100.10197	26.30607	100.10197	0.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	100.68471	19.67728	100.68471	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
MBF030	On 01/10/2017	Spot Bond	100.35044	9.00850	100.35044	0.00000				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.71806	57.31749	100.71806	0.00000				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.38552	54.41868	100.38552	0.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.42134	9.06686	100.42134	0.00000				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	99.86931	67.34569	99.86931	0.00000				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.69156	100.00000	65.52889				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.18259	100.00000	64.02187				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.08364	100.00000	55.94629				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.54699	100.00000	36.45845				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.48655	100.00000	31.40770				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.28320	100.00000	9.26071				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.66406	100.00000	22.60916				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.83945	8.94750	108.83945	7.22000			1,306,073,400.00	12,000	139,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.78989	29.16240	100.78989	0.00000				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.67069	59.62842	100.67069	0.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.73028	28.70407	100.73028	0.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.28846	35.41062	100.28846	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	100.29065	35.44647	100.29065	0.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.30162	12.57265	100.30162	0.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.93354	9.40473	101.93354	0.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.03142	8.98729	102.03142	0.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.39142	14.42564	100.39142	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.73493	12.44735	102.73493	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.92918	12.52473	102.92918	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	108.13177	33.66936	108.13177	6.08500			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.55799	15.27423	100.55799	0.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.58035	7.47087	100.58035	0.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.84630	10.24798	111.84630	8.05000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.42011	20.92942	105.42011	6.42000			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.97796	21.64876	100.97796	0.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	107.87291	14.11892	107.87291	7.51000			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.93469	93.39799	100.93469	0.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	107.78442	13.74844	107.78442	7.21000		110,479,030,500.00		1,025,000	5,986,000.00
MTN02	On 13/07/2014	Spot Bond	107.47726	43.61670	107.47726	6.14500		6,556,112,860.00		61,000	1,552,000.00
MTN03	On 13/07/2015	Spot Bond	108.44563	24.26981	108.44563	6.47000			0.00	0	9,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	113.43617	13.49305	113.43617	7.15500			70,216,989,230.00	619,000	2,490,000.00
MTN05	On 28/10/2013	Spot Bond	100.76290	72.17739	100.76290	6.02500			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.94387	99.18524	99.94387	0.00000			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.11205	85.59044	99.11205	0.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.89987	82.73775	98.89987	0.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.92669	100.00000	6.90934			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18351	100.00000	0.18305			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.25230	100.00000	7.23414			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.34110	100.00000	7.32272			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.74980	100.89771	6.73276			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.83850	100.61875	6.82129			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	101.06062	6.93415	101.06062	0.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	101.06975	6.99223	101.06975	0.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	101.08070	7.06191	101.08070	0.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	101.10811	7.23605	101.10811	0.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	101.12647	7.35210	101.12647	0.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	101.14656	7.47972	101.14656	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
N4A411		On 14/08/2020	Spot Bond	101.16481	7.59570	101.16481	0.00000		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.17382	7.65369	101.17382	0.00000		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.28365	8.34871	101.28365	0.00000		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.41156	9.15802	101.41156	0.00000		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18351	100.00000	0.18305		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18351	100.00000	0.18305		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	108.97951	11.02255	108.97951	7.45000		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	100.48305	54.28082	100.48305	0.00000		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.37971	30.22596	100.37971	0.00000		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	101.19074	29.70991	101.19074	0.00000		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.55750	11.01429	101.55750	0.00000		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	101.44621	21.03126	101.44621	0.00000		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.94686	9.62510	100.94686	0.00000		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.00115	21.61331	110.00115	6.47000	250,032,613,950.00		2,273,000	7,259,000.00
NBK2B		On 15/09/2015	Spot Bond	101.20325	21.37042	101.20325	0.00000		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	120.95365	10.78885	120.95365	7.47000	173,810,395,050.00		1,437,000	3,679,000.00
NBK4		On 28/10/2024	Spot Bond	35.23299	3.09438	35.23299	9.48000		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	100.00000	68.85370	100.00000	68.85369		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	105.89236	25.98555	105.89236	6.52000				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	100.05323	26.61240	100.05323	0.00000				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	100.05630	7.52403	100.05630	0.00000				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.31169	51.74971	102.31169	6.50500				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.96809	58.01164	100.96809	0.00000				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.64461	16.76074	107.64461	6.72000			243,599,752,430.00	2,263,000	4,664,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.49285	15.42398	100.49285	0.00000				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	39.28512	100.00000	0.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	49.62118	100.00000	0.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	37.46361	100.00000	0.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	35.52359	100.00000	0.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	101.08700	30.32219	101.08700	0.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.51043	28.22610	100.51043	0.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.27553	27.59997	100.27553	0.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.13683	27.07283	100.13683	0.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.98718	21.79674	100.98718	0.00000				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.40810	20.88598	82.40810	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
NCLN62	On 02/12/2015	Spot Bond	100.88144	16.31887	100.88144	0.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	16.18358	100.00000	0.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	99.94702	16.67663	99.94702	0.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.94172	17.25560	99.94172	0.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	99.87497	18.24506	99.87497	0.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.14205	12.75344	100.14205	0.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.38890	16.69096	78.38890	0.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.89871	89.78087	100.89871	0.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.62039	59.25080	100.62039	0.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.91605	59.10907	100.91605	0.00000			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond	100.32366	19.72808	100.32366	0.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.26094	10.53060	101.26094	0.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.59926	9.47329	100.59926	0.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.56385	20.33621	100.56385	0.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.24749	9.30117	100.24749	0.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.55171	9.21962	100.55171	0.00000			0.00	0	10,000,000.00
NCLN79	On 20/03/2016	Spot Bond	100.32856	9.05083	100.32856	0.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.29547	5.76515	100.29547	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
NED11	On 17/09/2015	Spot Bond	108.21998	21.95137	108.21998	7.22000				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.34777	73.85574	102.34777	6.07500				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.86988	57.16125	103.86988	6.17500			107,920,805,320.00	1,039,000	3,278,000.00	
NED9	On 06/07/2017	Spot Bond	100.21644	8.02155	100.21644	0.00000				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.71863	18.62157	124.71863	10.60000			64,604,250,340.00	518,000	259,000.00	
NEDH1B	On 20/11/2018	Spot Bond	111.69730	10.81780	111.69730	0.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	101.15382	23.20655	101.15382	0.00000			20,230,764,000.00	200,000	100,000.00	
NILB10	On 08/12/2016	Spot Bond	161.33172	6.47094	161.33172	1.15000				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.90283	10.29906	114.90283	7.09000				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.20849	87.82561	99.20849	0.00000				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.65955	59.64255	100.65955	0.00000				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.25181	87.82094	99.25181	0.00000				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	116.37360	10.71708	116.37360	7.73000				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	101.02509	13.13661	101.02509	0.00000				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.51882	42.32534	101.51882	0.00000				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.91098	95.18034	100.91098	0.00000				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.97050	21.34763	100.97050	0.00000				0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	119.15305	10.69720	119.15305	7.93000			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	101.04127	42.75374	101.04127	0.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.96891	95.34292	100.96891	0.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	101.00106	21.52885	101.00106	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	116.24867	11.13565	116.24867	8.13000			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	101.10559	43.05142	101.10559	0.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	101.04612	95.56476	101.04612	0.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	101.05734	21.87354	101.05734	0.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	101.05737	95.59637	101.05737	0.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.11760	95.77725	101.11760	0.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.20206	96.00270	101.20206	0.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.30649	96.29612	101.30649	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.34626	9.74003	101.34626	0.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.24837	14.61689	101.24837	0.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	131.52840	79.12937	131.52840	3.22500		7,891,704,000,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	105.17033	53.79239	105.17033	5.72000		0.00	0	37,200,000.00	
NRA018	On 30/11/2018	Spot Bond	129.01099	14.42003	129.01099	6.96000		0.00	0	7,500,000.00	
NRA022	On 31/10/2022	Spot Bond	133.98493	14.97326	133.98493	7.21500		0.00	0	4,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	177.72667	5.91569	177.72667	1.04500				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	142.41136	13.16295	142.41136	7.99000				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	100.00000	68.80704	100.00000	68.80703				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	100.06839	55.09763	100.06839	0.00000				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	100.06648	55.00934	100.06648	0.00000				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.92469	13.53744	101.92469	0.00000				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	99.86451	30.46713	99.86451	0.00000				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.94095	98.90174	99.94095	0.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	100.38197	21.90726	100.38197	0.00000				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.57496	1.52443	100.57496	0.00000				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.82859	100.00000	18.78247				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.87241	100.00000	18.82619				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.89871	100.00000	18.85242				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.52977	100.00000	19.48193				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.23094	100.00000	20.18139				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.61325	100.00000	24.55296				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	106.42015	23.47361	106.42015	6.07500			6,704,469,450.00	63,000	8,665,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.75239	100.00000	6.73548			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	97.11000	19.72975	97.11000	0.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.93350	100.00000	28.86263			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.74462	100.00000	9.72102			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.69664	90.47739	100.69664	0.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.96535	59.10228	99.96535	0.00000			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.82598	87.65163	100.82598	0.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	79.63020	100.00000	79.46636			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.86679	92.34427	100.86679	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.44027	9.06318	100.44027	0.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.36442	40.24182	101.36442	0.00000			0.00	0	25,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	100.62141	35.81483	100.62141	0.00000			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.59016	89.70934	100.59016	0.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.62109	89.83670	100.62109	0.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.95443	85.52497	100.95443	0.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.68294	40.60276	100.68294	0.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.64695	35.80647	100.64695	0.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.67259	90.04896	100.67259	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
PR2B5E	On 15/09/2013	Spot Bond	100.67163	85.59183	100.67163	0.00000				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.72207	40.86912	100.72207	0.00000				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.67756	35.79646	100.67756	0.00000				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.76519	90.43095	100.76519	0.00000				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.76528	41.16344	100.76528	0.00000				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.71325	35.78478	100.71325	0.00000				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.84739	90.77044	100.84739	0.00000				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	99.88172	0.00024	99.88172	0.00000				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	99.87789	0.00024	99.87789	0.00000				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	99.87616	0.00024	99.87616	0.00000				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	99.87234	0.00024	99.87234	0.00000				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	99.85589	0.00024	99.85589	0.00000				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	99.85207	0.00024	99.85207	0.00000				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.16545	63.95342	101.16545	0.00000				0.00	0	20,000,000.00
R009	On 15/09/2014	Spot Bond	112.31645	38.60373	112.31645	5.27500				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.64502	34.60233	92.64502	5.54500				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	43.24379	0.70331	43.24379	6.73000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.29000	119.65204	119.68467	5.27000		43,961,963,100,000.00	310,390,000	4,849,454,856.00	
R158	On 15/09/2015	Spot Bond	119.67226	21.85298	119.67226	5.27500		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	88.48502	17.30830	88.48502	5.17000		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	126.65488	15.02431	126.65488	5.27500		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	84.27695	9.19151	84.27695	5.10000		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	103.60243	81.78575	103.60243	4.87500		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	6.88500	135.20993	134.91967	6.91000		88,887,895,935,300.00	910,369,780	4,227,169,902.00	
R187P	On 21/12/2026	Spot Bond	40.90447	0.61916	40.90447	6.65000		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	38.75181	0.55524	38.75181	6.57000		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	0.64000	296.52315	296.48837	0.64000		41,089,056,000.00	64,201,650	251,599,651.00	
R201	On 21/12/2014	Spot Bond	5.19500	108.53600	108.55344	5.17500		167,798,500,000.00	32,300,000	584,098,172.00	
R202	On 07/12/2033	Spot Bond	1.56000	222.34183	222.31015	1.56000		40,831,440,000.00	26,174,000	1,193,902,322.00	
R2023	On 28/02/2023	Spot Bond	6.38500	110.99448	110.86038	6.40000		11,649,662,360,000.00	824,536,000	4,283,289,814.00	
R203	On 15/09/2017	Spot Bond	5.66500	110.79662	110.84092	5.65000		15,929,607,662,210.00	811,934,274	5,494,009,387.00	
R204	On 21/12/2018	Spot Bond	5.88000	112.77612	112.80866	5.87000		24,412,492,724,760.00	151,784,477	5,456,818,879.00	
R2048	On 28/02/2048	Spot Bond	111.27971	8.95314	111.27971	7.90000		243,615,544,166,780.00	189,218,000	3,429,048,891.00	
R205	On 31/03/2014	Spot Bond	100.00000	57.03615	100.00000	56.89646		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.24500	103.61140	103.61101	5.22500		4,788,459,465,000.00	912,957,000	1,971,780,000.00	
R207	On 15/01/2020	Spot Bond	6.04500	108.53122	108.54178	6.04000		20,311,222,602,255.00	360,003,739	4,735,859,800.00	
R208	On 31/03/2021	Spot Bond	6.13500	104.23776	104.22055	6.13500		22,658,180,775,000.00	693,265,000	9,031,567,506.00	
R209	On 31/03/2036	Spot Bond	7.65500	85.30883	84.96027	7.69000		33,989,191,322,500.00	440,129,500	7,549,481,618.00	
R210	On 31/03/2028	Spot Bond	1.20000	169.62124	169.59877	1.20000		54,240,000,000.00	45,200,000	385,463,939.00	
R211	On 31/01/2017	Spot Bond	0.70000	114.97532	129.71003	-0.70000		(67,900,000,000.00)	97,000,000	204,533,564.00	
R212	On 31/01/2022	Spot Bond	0.48000	137.78813	137.77255	0.48000		689,005,009,920.00	435,427,104	1,647,251,557.00	
R213	On 28/02/2031	Spot Bond	7.43500	96.75249	96.40165	7.47000		50,127,788,595,000.00	742,137,000	5,795,710,037.00	
R214	On 28/02/2041	Spot Bond	86.83475	8.32106	86.83475	7.74000		126,271,533,225,250.00	454,159,000	6,561,261,868.00	
R224C	On 15/09/2013	Spot Bond	98.06421	71.96470	98.06421	4.93500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.63878	49.71791	95.63878	5.03500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.15052	34.43623	93.15052	5.14500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.50432	24.31490	90.50432	5.33000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.48502	17.30830	88.48502	5.17000		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.45043	12.50122	86.45043	5.09000		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.27695	9.19151	84.27695	5.10000		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	99.16538	86.18500	99.16538	5.12000		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
R324C	On 21/12/2013	Spot Bond	96.63836	59.33414	96.63836	5.21000			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	94.16346	40.79097	94.16346	5.23000			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	91.83832	28.47487	91.83832	5.18000			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.40650	20.23316	89.40650	5.24000			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.41856	14.50518	87.41856	5.11000			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	85.29329	10.57847	85.29329	5.09000			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.99831	7.86778	82.99831	5.15000			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.37093	6.19064	79.37093	5.62500			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	77.02477	4.79441	77.02477	5.67500			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	74.15129	3.85476	74.15129	5.87500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	72.11458	3.05992	72.11458	5.85500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	70.14746	2.45936	70.14746	5.83500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	68.20308	2.00470	68.20308	5.82500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.47067	1.73109	65.47067	6.00000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.65844	1.44850	63.65844	5.98000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	61.44395	1.26097	61.44395	6.05500			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.78907	1.07679	59.78907	6.02500			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	58.19573	0.92790	58.19573	5.99500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	56.66137	0.80650	56.66137	5.96500				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	55.23807	0.70365	55.23807	5.92500				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.87149	0.61824	53.87149	5.88500				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	47.14295	0.88716	47.14295	6.85000				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.78790	0.81616	45.78790	6.81000				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	44.48904	0.75547	44.48904	6.77000				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	43.24379	0.70331	43.24379	6.73000				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	42.04971	0.65826	42.04971	6.69000				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.90447	0.61916	40.90447	6.65000				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.80586	0.58507	39.80586	6.61000				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.75181	0.55524	38.75181	6.57000				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.94725	61.13898	100.94725	0.00000				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.13686	83.38326	100.13686	0.00000				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	100.16816	14.03302	100.16816	0.00000				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.19386	22.93871	101.19386	0.00000				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	100.23835	11.85650	100.23835	0.00000				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.80778	100.00000	2.80083				0.00	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	100.85140	92.09154	100.85140	0.00000			0.00	0	1,000,000.00
RCSC10	On 06/06/2013	Spot Bond	100.83983	92.09268	100.83983	0.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.84497	88.02367	100.84497	0.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.79677	57.01593	100.79677	0.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.44974	27.54581	100.44974	0.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.77816	8.86244	100.77816	0.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.55313	9.17451	100.55313	0.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	95.24923	100.00000	95.08807			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.66921	89.17785	100.66921	0.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.48564	55.18990	100.48564	0.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	100.06867	37.69124	100.06867	0.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	101.09319	21.95493	101.09319	0.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.28931	84.65947	100.28931	0.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.67270	9.47835	101.67270	0.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.41568	9.67971	101.41568	0.00000			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.97214	94.26315	100.97214	0.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.19037	82.36517	100.19037	0.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.88141	41.75949	100.88141	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
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	102.67928	32.71858	102.67928	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.57056	14.45467	100.57056	0.00000				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	99.75130	11.57833	99.75130	0.00000				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	99.77857	16.03069	99.77857	0.00000				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	99.77857	16.03069	99.77857	0.00000				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	100.12060	83.27140	100.12060	0.00000				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.12583	91.99869	101.12583	0.00000				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.83198	86.63332	100.83198	0.00000				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.24295	83.83538	100.24295	0.00000				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.71987	15.92146	100.71987	0.00000				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.80707	12.39719	100.80707	0.00000				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.75561	91.22512	100.75561	0.00000				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	101.10842	19.05122	101.10842	0.00000				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.99998	51.45172	99.99998	0.00000				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	104.39994	14.87995	104.39994	12.51000				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.97979	36.31441	100.97979	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
RPG01	On 28/02/2014	Spot Bond	101.12920	62.36091	101.12920	0.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	59.06578	100.00000	58.91787			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.23940	31.13197	101.23940	0.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.31125	5.25000	101.29675			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.05292	100.00000	1.05034			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.71754	100.00000	5.70353			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.55061	100.00000	10.52419			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.50804	20.87694	106.50804	0.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.71513	8.79919	114.71513	7.49500		70,435,089,820.00		614,000	4,793,000.00
SBC2	On 28/04/2016	Spot Bond	100.84878	12.22485	100.84878	0.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.83303	16.75696	117.83303	6.57000			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	101.11786	12.04545	101.11786	0.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	111.23926	13.84383	111.23926	7.70000			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.98119	7.12007	99.98119	0.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.75513	7.90333	100.75513	0.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	99.83971	7.17102	99.83971	0.00000		698,877,970,000.00		7,000,000	9,000,000.00
SBK18	On 24/10/2020	Spot Bond	99.96064	7.53010	99.96064	0.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	99.96169	7.54584	99.96169	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
SBK7	On 24/05/2015	Spot Bond	109.83418	27.29749	109.83418	6.57000				68,536,528,320.00	624,000	14,586,000.00
SBK9	On 10/04/2018	Spot Bond	104.07176	9.75039	104.07176	7.47000				43,189,780,400.00	415,000	6,592,000.00
SBK11	On 09/04/2014	Spot Bond	129.96580	50.92642	129.96580	0.90000				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.35594	61.89777	162.35594	-0.90120				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	116.13314	22.67832	116.13314	6.73000				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.46766	22.59825	116.46766	6.59000				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.63539	22.55827	116.63539	6.52000				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.31011	10.80814	105.31011	7.05000				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.28829	22.64113	116.28829	6.66500				465,153,160,000.00	4,000,000	4,000,000.00
SBN35	On 15/09/2015	Spot Bond	116.37195	22.62111	116.37195	6.63000				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.67780	9.33813	100.67780	0.00000				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.55928	42.41104	100.55928	0.00000				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.64057	41.13349	100.64057	0.00000				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.36238	12.57393	100.36238	0.00000				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.39845	85.78771	100.39845	0.00000				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.58065	100.00000	65.41644				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.03023	10.77763	109.03023	6.70000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	101.24717	65.06313	101.24717	0.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.54793	12.55746	100.54793	0.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.56548	8.03185	100.56548	0.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.51380	100.00000	1.51043			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.53067	8.28164	100.53067	0.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	117.61493	11.81929	117.61493	7.78500			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	115.95791	12.95227	115.95791	8.56000			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.31840	8.52066	101.31840	0.00000			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.53889	29.38640	101.53889	0.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.99599	9.80833	100.99599	0.00000			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	101.02648	8.31760	101.02648	0.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.94302	11.95299	110.94302	7.36000		388,189,626,980.00	3,499,000	1,845,000.00	
SBS3	On 25/05/2026	Spot Bond	108.17766	10.82170	108.17766	7.61000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	108.42939	11.63157	108.42939	7.83500		2,602,305,360.00	24,000	380,000.00	
SBS9	On 07/07/2016	Spot Bond	117.49549	17.39831	117.49549	6.45000		4,464,828,620.00	38,000	1,144,000.00	
SBSI10	On 03/07/2013	Spot Bond	122.31538	98.95280	122.31538	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	284.12818	3.76574	284.12818	1.14000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	126.46028	4.89673	126.46028	-0.00001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	112.21000	10.67992	112.21000	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	3.86751	100.00000	3.85814				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.31737	82.63494	0.00000				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.88402	5.21455	123.88402	0.56999				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.35015	6.50000	100.33262				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.74394	11.61215	100.74394	0.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.43629	87.10382	100.43629	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
SHS03	On 29/06/2015	Spot Bond	100.47003	20.40307	100.47003	0.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.86714	9.97814	100.86714	0.00000			0.00	0	3,000,000.00
SHS05	On 29/06/2017	Spot Bond	106.23897	13.37655	106.23897	7.75000		2,231,018,370.00		21,000	362,000.00
SHS06	On 12/12/2017	Spot Bond	101.60711	9.38907	101.60711	0.00000		294,254,190,560.00		2,896,000	20,404,000.00
SHS07	On 10/04/2016	Spot Bond	100.22181	16.46476	100.22181	0.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.83729	79.29970	102.83729	5.96500			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.75933	15.16097	110.75933	6.57000			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.51419	92.32144	103.51419	6.17500			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.11895	10.83459	105.11895	7.10000			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.22486	42.68188	101.22486	0.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	101.06697	13.32535	101.06697	0.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.25798	21.65894	101.25798	0.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	101.07520	9.91254	101.07520	0.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.56200	17.08152	110.56200	6.95000			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.44673	26.17243	100.44673	0.00000			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.37971	66.36148	101.37971	0.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	100.10393	15.77882	100.10393	0.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	100.10839	9.28127	100.10839	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
SSA06	On 16/04/2020	Spot Bond	100.63109	8.44609	100.63109	7.96500			6,138,496,490.00	61,000	41,061,000.00
SSN001	On 01/03/2017	Spot Bond	101.00836	11.59745	101.00836	0.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.54050	11.18510	100.54050	0.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.94500	9.56010	99.94500	0.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.50586	7.69787	94.50586	7.75800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	94.15759	7.72821	94.15759	7.82000			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.54153	33.15683	106.54153	6.42000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.61190	9.28106	101.61190	7.31000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.67707	9.85346	100.67707	0.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	106.13700	10.69511	106.13700	6.83500			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.46672	22.36172	117.46672	6.17500			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	109.03636	2.30764	109.03636	1.54500			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	108.08725	8.20436	108.08725	6.83000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.94296	99.18524	99.94296	0.00000			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.84297	97.33741	99.84297	0.00000			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.70040	94.81995	99.70040	0.00000			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.68574	94.57576	99.68574	0.00000			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.65694	94.09130	99.65694	0.00000			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.65710	94.09129	99.65710	0.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.59994	93.13791	99.59994	0.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.57150	92.66882	99.57150	0.00000			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.94295	92.40907	99.94295	0.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.57148	92.66882	99.57148	0.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.49992	91.51770	99.49992	0.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.47081	91.06571	99.47081	0.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.33959	89.08897	99.33959	0.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.16516	86.59053	99.16516	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
SYN987	On 24/04/2013	Spot Bond	99.97111	99.72685	99.97111	0.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.55383	79.07574	98.55383	0.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	98.77587	81.47836	98.77587	0.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.70946	21.07871	115.70946	5.83000			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	112.78891	8.44221	112.78891	7.47000			0.00	0	2,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	46.32552	100.00000	46.22186			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.32478	100.00000	30.24967			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.28819	100.00000	16.24740			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.11862	52.07340	102.11862	6.43500			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.90208	98.38431	99.90208	0.00000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.25258	87.61163	99.25258	0.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	100.00000	15.29114	100.00000	15.24287		15,000,000,000,000.00	150,000,000	150,000,000.00	
TFS78	On 18/04/2013	Spot Bond	100.00000	68.61037	100.00000	68.61037			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	99.89113	21.47839	99.89113	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
TFS84	On 28/07/2016	Spot Bond	108.32575	15.28736	108.32575	6.52000			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.74659	57.38325	100.74659	0.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	101.00019	63.30395	101.00019	0.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	101.05876	63.75149	101.05876	0.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	100.06988	6.55035	100.06988	0.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	100.07200	6.75254	100.07200	0.00000			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.01443	9.52905	102.01443	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.06871	8.56876	100.06871	0.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.07136	8.81563	100.07136	0.00000		403,087,438,080.00	4,028,000	0.00	
TH10A6	On 18/07/2017	Spot Bond	101.78794	3.06007	101.78794	0.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.06871	6.43914	100.06871	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.07136	6.69188	100.07136	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.84351	3.05530	101.84351	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	100.07656	7.18721	100.07656	0.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.07614	9.25996	100.07614	0.00000		341,659,941,960.00	3,414,000	0.00	
TH10C1	On 18/10/2038	Spot Bond	100.08630	8.11707	100.08630	0.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.08492	10.07941	100.08492	0.00000		87,674,389,920.00	876,000	0.00	
TH10D1	On 18/10/2038	Spot Bond	100.12604	11.95597	100.12604	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
TH10D2	On 18/07/2017	Spot Bond	100.12137	13.51381	100.12137	100.12137	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	100.06823	11.88995	100.06823	100.06823	0.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84161	101.06155	101.06155	5.82716			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	100.06829	6.39870	100.06829	100.06829	0.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.29677	6.43345	104.29677	104.29677	0.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	100.07784	7.30850	100.07784	100.07784	0.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	100.08207	7.71280	100.08207	100.08207	0.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	100.12645	11.99636	100.12645	100.12645	0.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	100.06512	11.61328	100.06512	100.06512	0.00000			0.00	0	5,000,000.00
THE9A2	On 18/01/2016	Spot Bond	100.06662	14.67193	100.06662	100.06662	0.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	100.06770	11.84225	100.06770	100.06770	0.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	100.06662	6.55056	100.06662	100.06662	0.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	100.06770	6.65166	100.06770	100.06770	0.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	100.06823	6.70220	100.06823	100.06823	0.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	100.06598	11.68961	100.06598	100.06598	0.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	100.06770	11.84225	100.06770	100.06770	0.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	100.07360	12.36694	100.07360	100.07360	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
THE9B2	On 18/07/2039	Spot Bond	100.07360	7.20765	100.07360	0.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	100.07360	12.36694	100.07360	0.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	100.08217	13.13004	100.08217	0.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	100.08431	8.21838	100.08431	0.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	100.08164	13.08235	100.08164	0.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	100.12416	16.89631	100.12416	0.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	100.12680	12.25921	100.12680	0.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	100.12575	17.03929	100.12575	0.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.53740	57.27105	100.53740	0.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	108.42462	32.20326	108.42462	7.22000		111,026,810,880.00	1,024,000	1,586,000.00	
TL20	On 22/02/2020	Spot Bond	99.63481	7.57990	99.63481	6.22500		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	114.38790	13.54986	114.38790	6.59000		282,194,949,300.00	2,467,000	995,203,000.00	
TN20	On 17/09/2020	Spot Bond	120.10626	9.69602	120.10626	7.13500		246,938,470,560.00	2,056,000	268,759,000.00	
TN23	On 06/11/2023	Spot Bond	129.43206	13.26272	129.43206	7.41500		0.00	0	121,600,278.00	
TN25	On 19/08/2025	Spot Bond	113.98326	9.75262	113.98326	7.91000		0.00	0	244,700,000.00	
TN27	On 14/11/2027	Spot Bond	112.00925	11.77263	112.00925	7.95000		345,100,499,250.00	3,081,000	20,704,000.00	
TORQ1	On 15/04/2022	Spot Bond	101.13800	7.46143	101.13800	0.00000		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	101.16491	7.63531	101.16491	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
TORQ3	On 15/04/2022	Spot Bond	101.19898	7.85546	101.19898	0.00000				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.20257	7.87863	101.20257	0.00000				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.37101	8.96588	101.37101	0.00000				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.71982	15.19427	101.71982	0.00000				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.27951	26.84412	100.27951	0.00000				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.29086	10.00779	100.29086	0.00000				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.29767	8.14118	100.29767	0.00000				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.80655	10.00000	99.77894				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81136	9.75000	99.78444				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.81497	100.00000	9.78881				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.82029	97.33800	99.82029	0.00000				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93885	84.89157	99.93885	0.00000				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.45798	90.84134	99.45798	0.00000				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.45464	77.60237	98.45464	0.00000				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.71909	58.76117	95.71909	0.00000				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	100,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP140	On 17/04/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	50,000,000.00
TWC001	On 08/05/2013	Spot Bond	101.05620	96.01260	101.05620	0.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.98386	94.50900	100.98386	0.00000			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.95492	94.01894	100.95492	0.00000			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.79607	92.82267	100.79607	0.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.24801	83.29890	100.24801	0.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	100.18966	84.94234	100.18966	0.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	100.16048	84.42874	100.16048	0.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	100.10212	83.62661	100.10212	0.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	100.08753	82.00957	100.08753	0.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	100.00000	83.64244	100.00000	100.00000		35,600,000,000,000.00	356,000,000	294,000,000.00	
TWC012	On 22/07/2013	Spot Bond	100.00000	82.36366	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	85.56958	100.00000	85.37467			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	101.17016	94.49943	101.17016	0.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	100.00000	83.96833	100.00000	100.00000		300,000,000,000.00	3,000,000	3,000,000.00	
TWCM01	On 14/05/2013	Spot Bond	100.98945	94.50871	100.98945	0.00000			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	100.00000	83.65059	100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000.00	
UG21	On 02/03/2021	Spot Bond	119.98372	10.24097	119.98372	7.53500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	100.82397	54.80999	100.82397	100.82397	0.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	100.05725	15.42802	100.05725	100.05725	0.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.31219	28.45349	100.31219	100.31219	0.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	109.06303	12.34004	109.06303	109.06303	7.99000			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.92993	100.00000	100.00000	65.76484			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.19497	100.00000	100.00000	66.02921			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.28331	100.00000	100.00000	66.11733			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.37328	80.64366	100.37328	100.37328	0.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.39499	52.72438	100.39499	100.39499	0.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.28023	22.42787	101.28023	101.28023	0.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.32797	13.87306	101.32797	101.32797	0.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.33002	10.32240	101.33002	101.33002	0.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.44298	9.31922	100.44298	100.44298	0.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.45655	1.64685	100.45655	100.45655	0.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.75260	91.18995	100.75260	100.75260	0.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.87000	14.07377	127.87000	127.87000	0.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.24643	19.26388	124.24643	124.24643	5.63000			2,360,682,170.00	19,000	93,250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	248.97880	5.56571	248.97880	-0.39000			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.09958	26.24031	110.09958	5.67000		44,039,832,000.00		400,000	35,000,000.00
WSP2	On 28/05/2017	Spot Bond	113.76502	13.67636	113.76502	6.15500		48,223,089,144,275.50		423,883,274	221,883,274.00
WSP3	On 28/05/2019	Spot Bond	116.42024	11.53571	116.42024	6.42500		0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	116.63123	11.31403	116.63123	6.66500		0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	117.95977	11.14035	117.95977	6.67500		0.00		0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	98.18519	74.09050	98.18519	5.15000		0.00		0	0.00
Z009	On 30/11/2013	Spot Bond	96.92554	62.02263	96.92554	5.21000		0.00		0	0.00
Z014	On 30/06/2015	Spot Bond	89.32552	19.87598	89.32552	5.22000		0.00		0	0.00
Z018	On 31/03/2014	Spot Bond	95.28958	48.17610	95.28958	5.20000		0.00		0	0.00
Z019	On 30/06/2014	Spot Bond	94.06008	40.02165	94.06008	5.21000		0.00		0	0.00
Z020	On 19/10/2015	Spot Bond	88.09949	16.25183	88.09949	5.15000		0.00		0	0.00
Z025	On 30/11/2014	Spot Bond	92.10549	29.70584	92.10549	5.19000		0.00		0	0.00
Z071	On 01/07/2015	Spot Bond	89.31281	19.83929	89.31281	5.22000		0.00		0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	69.14241	2.18999	69.14241	5.81500		0.00		0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.74696	100.00000	9.72847		0.00		0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03925	100.00000	0.03917		0.00		0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.74696	100.00000	9.72847		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On 31/03/2015	Spot Bond	100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.71812	100.00000	26.66743			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.47784	100.00000	22.43519			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.47784	100.00000	22.43519			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.57142	100.00000	12.54757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	11.87523	100.00000	11.85270			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.99058	100.00000	9.97163			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.40154	100.00000	9.38370			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>996,627,644,632,261.00</b>	<b>,102,096,542</b>	<b>96 083 393 716.00</b>
<b>Grand Total:</b>									<b>996,629,619,888,660.00</b>	<b>102,210,957</b>	<b>96 085 379 661.00</b>