



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.38800	9.38800	9.34480	9.34480		12.85	165,754,528.00	17,656	663,458.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	46.62300	0.04662	44.71060	0.04471	46.623	16.43	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	908.62300	0.90862	949.91060	0.94991	908.623	16.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	19.56760	0.01957	19.22770	0.01923	19.568	19.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,481.56760	1.48157	1,524.42770	1.52443	1,481.568	19.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	16.24910	0.01625	16.06290	0.01606	16.249	19.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,628.24910	1.62825	1,671.26290	1.67126	1,628.249	19.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	92.22940	0.09223	87.14460	0.08714	92.229	14.61	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	554.22940	0.55423	592.34460	0.59234	554.229	14.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	85.85030	0.08585	81.23410	0.08123	85.850	14.79	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	587.85030	0.58785	626.43410	0.62643	587.850	14.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	70.75270	0.07075	67.21850	0.06722	70.753	15.29	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	682.75270	0.68275	722.41850	0.72242	682.753	15.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	217.99160	0.21799	203.14670	0.20315	217.992	12.85	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	229.99160	0.22999	258.34670	0.25835	229.992	12.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	180.26850	0.18027	168.17690	0.16818	180.268	13.24	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	292.26850	0.29227	323.37690	0.32338	292.268	13.24	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	122.82660		0.12283	115.02090	0.11502	122.827	14.02	614,133.00	5,000	5,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	434.82660		0.43483	470.22090	0.47022	434.827	14.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	277.79700		0.27780	257.04220	0.25704	277.797	12.68	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	169.79700		0.16980	192.24220	0.19224	169.797	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	267.09800		0.26710	246.98370	0.24698	267.098	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	179.09800		0.17910	202.18370	0.20218	179.098	12.71	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	241.63860		0.24164	223.09310	0.22309	241.639	12.78	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	203.63860		0.20364	228.29310	0.22829	203.639	12.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	335.72540		0.33573	311.71340	0.31171	335.725	12.54	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	127.72540		0.12773	146.91340	0.14691	127.725	12.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	323.54790		0.32355	300.19340	0.30019	323.548	12.56	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	135.54790		0.13555	155.39340	0.15539	135.548	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	294.39900		0.29440	272.67490	0.27267	294.399	12.64	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	156.39900		0.15640	177.87490	0.17787	156.399	12.64	31,279.80	200	1,200.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	458.24880		0.45825	428.42450	0.42842	458.249	12.28	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	70.24880		0.07025	83.62450	0.08362	70.249	12.28	583,065.04	8,300	12,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	387.35160		0.38735	360.72010	0.36072	387.352	12.42	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	99.35160		0.09935	115.92010	0.11592	99.352	12.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	354.54110		0.35454	329.54460	0.32954	354.541	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	116.54110		0.11654	134.74460	0.13474	116.541	12.49	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	659.04350		0.65904	621.70070	0.62170	659.044	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	31.04350		0.03104	36.90070	0.03690	31.043	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	623.60630		0.62361	586.95010	0.58695	623.606	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	35.60630		0.03561	42.15010	0.04215	35.606	12.52	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	580.11140		0.58011	544.39400	0.54439	580.111	12.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	42.11140		0.04211	49.59400	0.04959	42.111	12.42	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	713.15210		0.71315	674.88450	0.67488	713.152	12.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	25.15210		0.02515	30.08450	0.03008	25.152	12.73	0.00	0	20,201.00

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	676.95900		0.67696	639.29410	0.63929	676.959	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	28.95900		0.02896	34.49410	0.03449	28.959	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	667.98560		0.66799	630.47990	0.63048	667.986	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	29.98560		0.02999	35.67990	0.03568	29.986	12.63	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	899.97610		0.89998	859.42680	0.85943	899.976	13.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	11.97610		0.01198	14.62680	0.01463	11.976	13.15	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	805.48970		0.80549	765.93890	0.76594	805.490	12.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	17.48970		0.01749	21.13890	0.02114	17.490	12.94	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	731.41810		0.73142	692.86870	0.69287	731.418	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	23.41810		0.02342	28.06870	0.02807	23.418	12.77	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,188.16700		2.18817	2,144.99930	2.14500	2,188.167	18.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.16700		0.00017	0.19930	0.00020	0.167	18.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.50670		9.50670	9.46150	9.46150		13.73	19,013.40	2	57,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	169.05090		0.16905	162.23780	0.16224	169.051	15.89	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	862.35090		0.86235	900.73780	0.90074	862.351	15.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	149.84940		0.14985	144.07000	0.14407	149.849	16.27	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	963.14940		0.96315	1,002.57000	1.00257	963.149	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	80.59480		0.08059	78.24710	0.07825	80.595	18.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,573.89480		1.57389	1,616.74710	1.61675	1,573.895	18.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	302.27610		0.30228	288.02750	0.28803	302.276	14.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	455.57610		0.45558	486.52750	0.48653	455.576	14.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	244.94650		0.24495	233.64940	0.23365	244.947	14.79	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	588.24650		0.58825	622.14940	0.62215	588.247	14.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	231.90430		0.23190	221.28900	0.22129	231.904	14.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	625.20430		0.62520	659.78900	0.65979	625.204	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	406.50210		0.40650	386.08240	0.38608	406.502	13.51	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	299.80210		0.29980	324.58240	0.32458	299.802	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	309.09350		0.30909	294.49850	0.29450	309.093	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	442.39350		0.44239	472.99850	0.47300	442.393	14.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	305.66360		0.30566	291.24400	0.29124	305.664	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	448.96360		0.44896	479.74400	0.47974	448.964	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	638.80240		0.63880	606.23530	0.60624	638.802	12.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	132.10240		0.13210	144.73530	0.14474	132.102	12.77	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	456.28760		0.45629	433.65140	0.43365	456.288	13.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	249.58760		0.24959	272.15140	0.27215	249.588	13.29	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	430.78630		0.43079	409.27130	0.40927	430.786	13.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	274.08630		0.27409	297.77130	0.29777	274.086	13.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,209.89970		2.20990	2,165.07260	2.16507	2,209.900	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.19970		0.00320	3.57260	0.00357	3.200	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,049.46710		1.04947	1,008.34530	1.00835	1,049.467	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	42.76710		0.04277	46.84530	0.04685	42.767	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	833.50700		0.83351	796.80030	0.79680	833.507	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	76.80700		0.07681	85.30030	0.08530	76.807	12.93	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.61860		9.61860	9.57420	9.57420		14.52	0.00	0	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	280.53920		0.28054	272.45470	0.27245	280.539	16.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	931.93920		0.93194	968.25470	0.96825	931.939	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	167.39920		0.16740	163.26170	0.16326	167.399	18.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,548.79920		1.54880	1,589.06170	1.58906	1,548.799	18.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	780.29620		0.78030	751.79510	0.75180	780.296	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	189.59620		0.18960	205.49510	0.20550	189.596	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	673.29750		0.67330	650.73770	0.65074	673.298	13.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	254.69750		0.25470	276.53770	0.27654	254.698	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	445.45850		0.44546	431.12090	0.43112	445.458	14.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	516.85850		0.51686	546.92090	0.54692	516.858	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	850.80100		0.85080	820.74250	0.82074	850.801	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	160.10100		0.16010	174.44250	0.17444	160.101	13.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	815.11940		0.81512	785.83510	0.78584	815.119	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	174.41940		0.17442	189.53510	0.18954	174.419	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	799.62010		0.79962	770.68240	0.77068	799.620	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	181.02010		0.18102	196.48240	0.19648	181.020	13.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,650.71410		1.65071	1,609.61250	1.60961	1,650.714	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	32.11410		0.03211	35.41250	0.03541	32.114	14.59	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	984.42700		0.98443	951.71490	0.95171	984.427	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	115.82700		0.11583	127.51490	0.12751	115.827	13.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	871.07720		0.87108	840.59260	0.84059	871.077	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	152.47720		0.15248	166.39260	0.16639	152.477	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,229.40150		2.22940	2,186.14960	2.18615	2,229.401	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.80150		0.01080	11.94960	0.01195	10.802	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.73990		9.73990	9.69840	9.69840		15.23	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	633.91210		0.63391	619.43830	0.61944	633.912	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	504.01210		0.50401	531.03830	0.53104	504.012	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	361.22590		0.36123	354.77320	0.35477	361.226	16.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,121.32590		1.12133	1,156.37320	1.15637	1,121.326	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	272.20300		0.27220	267.95410	0.26795	272.203	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,532.30300		1.53230	1,569.55410	1.56955	1,532.303	18.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	805.14520		0.80515	785.61860	0.78562	805.145	14.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	315.24520		0.31525	337.21860	0.33722	315.245	14.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	642.32380		0.64232	627.59690	0.62760	642.324	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	492.42380		0.49242	519.19690	0.51920	492.424	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	638.10270		0.63810	623.50280	0.62350	638.103	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	498.20270		0.49820	525.10280	0.52510	498.203	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,070.11110		2.07011	2,030.73790	2.03074	2,070.111	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	30.21110		0.03021	32.33790	0.03234	30.211	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,607.36930		1.60737	1,571.11930	1.57112	1,607.369	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	67.46930		0.06747	72.71930	0.07272	67.469	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,180.45930		1.18046	1,148.31610	1.14832	1,180.459	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	140.55930		0.14056	149.91610	0.14992	140.559	13.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.79720		9.79720	9.75340	9.75340		15.58	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	752.05760		0.75206	734.55790	0.73456	752.058	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	544.85760		0.54486	571.15790	0.57116	544.858	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	747.81350		0.74781	730.42750	0.73043	747.814	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	550.61350		0.55061	577.02750	0.57703	550.613	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	743.60100		0.74360	726.32810	0.72633	743.601	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	556.40100		0.55640	582.92810	0.58293	556.401	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.88970		9.88970	9.84890	9.84890		15.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,578.99010		1.57899	1,546.45930	1.54646	1,578.990	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	239.29010		0.23929	247.55930	0.24756	239.290	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	928.22750		0.92823	909.65900	0.90966	928.228	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	638.52750		0.63853	660.75900	0.66076	638.528	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,028.50970		2.02851	1,992.94170	1.99294	2,028.510	15.56	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	138.80970		0.13881	144.04170	0.14404	138.810	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,657.50060		1.65750	1,624.35110	1.62435	1,657.501	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	217.80060		0.21780	225.45110	0.22545	217.801	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,618.05090		1.61805	1,585.21060	1.58521	1,618.051	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	228.35090		0.22835	236.31060	0.23631	228.351	15.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.75220		10.75220	10.73730	10.73730		17.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,015.78800		2.01579	2,006.17850	2.00618	2,015.788	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	413.58800		0.41359	418.87850	0.41888	413.588	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,981.97390		1.98197	1,972.70860	1.97271	1,981.974	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	429.77390		0.42977	435.40860	0.43541	429.774	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,948.54400		1.94854	1,939.63550	1.93964	1,948.544	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	446.34400		0.44634	452.33550	0.45234	446.344	15.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.38800		9.38800	9.34480	9.34480		12.85	1,135,948.00	121	1,165.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	67,695.90460		0.67696	63,929.41020	0.63929	67,695.905	12.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,895.90460		0.02896	3,449.41020	0.03449	2,895.905	12.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	66,798.55550		0.66799	63,047.99490	0.63048	66,798.555	12.63	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,998.55550		0.02999	3,567.99490	0.03568	2,998.555	12.63	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	65,904.35270		0.65904	62,170.07280	0.62170	65,904.353	12.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,104.35270		0.03104	3,690.07280	0.03690	3,104.353	12.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.50670		9.50670	9.46150	9.46150		13.73	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	72,165.34370		0.72165	68,715.56130	0.68716	72,165.344	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	10,495.34370		0.10495	11,565.56130	0.11566	10,495.344	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	71,393.13090		0.71393	67,960.08270	0.67960	71,393.131	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	10,723.13090		0.10723	11,810.08270	0.11810	10,723.131	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	70,624.45880		0.70624	67,208.47480	0.67208	70,624.459	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	10,954.45880		0.10954	12,058.47480	0.12058	10,954.459	12.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.61860		9.61860	9.57420	9.57420		14.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	52,703.05400		0.52703	50,929.17260	0.50929	52,703.054	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	39,843.05400		0.39843	42,509.17260	0.42509	39,843.054	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	52,256.77930		0.52257	50,497.91290	0.50498	52,256.779	14.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	40,396.77930		0.40397	43,077.91290	0.43078	40,396.779	14.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	51,813.86260		0.51814	50,070.22750	0.50070	51,813.863	14.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	40,953.86260		0.40954	43,650.22750	0.43650	40,953.863	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.17550		14.17550	14.16170	14.16170		11.61	28,379,351.00	2,002	9,962.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,182.77980		2.18278	2,169.28120	2.16928	2,182.780	17.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.27980		0.00728	7.58120	0.00758	7.280	17.27	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,206.43390		1.20643	1,192.77770	1.19278	1,206.434	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	30.93390		0.03093	31.07770	0.03108	30.934	13.31	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	525.89980		0.52590	517.97190	0.51797	525.900	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	140.39980		0.14040	146.27190	0.14627	140.400	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	49.67580		0.04968	48.91390	0.04891	49.676	13.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,174.17580		1.17418	1,187.21390	1.18721	1,174.176	13.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	217.43500		0.21744	216.98770	0.21699	217.435	11.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	441.93500		0.44194	455.28770	0.45529	441.935	11.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	147.04760		0.14705	148.03440	0.14803	147.048	12.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	621.54760		0.62155	636.33440	0.63633	621.548	12.40	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	115.56900		0.11557	117.09250	0.11709	115.569	12.67	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	740.06900		0.74007	755.39250	0.75539	740.069	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	519.17930		0.51918	511.35600	0.51136	519.179	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	143.67930		0.14368	149.65600	0.14966	143.679	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	512.50780		0.51251	504.79170	0.50479	512.508	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	147.00780		0.14701	153.09170	0.15309	147.008	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	238.23930		0.23824	237.33940	0.23734	238.239	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	402.73930		0.40274	415.63940	0.41564	402.739	11.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.35020		14.35020	14.33380	14.33380		12.68	0.00	0	2,764.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	352.07590		0.35208	348.43670	0.34844	352.076	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	761.87590		0.76188	774.63670	0.77464	761.876	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	358.19080		0.35819	354.45120	0.35445	358.191	13.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	747.99080		0.74799	760.65120	0.76065	747.991	13.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	355.11860		0.35512	351.43130	0.35143	355.119	13.30	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	754.91860		0.75492	767.63130	0.76763	754.919	13.30	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.51780		14.51780	14.50270	14.50270		13.17	43,553.40	3	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	502.85640		0.50286	498.49460	0.49849	502.856	13.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	895.05640		0.89506	905.79460	0.90579	895.056	13.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	509.31670		0.50932	504.88140	0.50488	509.317	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	881.51670		0.88152	892.18140	0.89218	881.517	13.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	506.07850		0.50608	501.68000	0.50168	506.078	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	888.27850		0.88828	898.98000	0.89898	888.279	13.72	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future			14.70180		14.70180	14.69090	14.69090		13.91		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	979.89960		0.97990	975.50660	0.97551	979.900	13.47		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	588.09960		0.58810	594.60660	0.59461	588.100	13.47		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	989.79010		0.98979	985.32710	0.98533	989.790	13.45		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	577.99010		0.57799	584.42710	0.58443	577.990	13.45		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	984.83080		0.98483	980.40560	0.98041	984.831	13.46		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	583.03080		0.58303	589.50560	0.58951	583.031	13.46		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09960		0.09960	0.09920	0.09920		18.04		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	999.98620		0.01000	966.54950	0.00967	999.986	17.57		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	39.98620		0.00040	46.54950	0.00047	39.986	17.57		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	314.34280		0.00314	302.44140	0.00302	314.343	18.04		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	354.34280		0.00354	382.44140	0.00382	354.343	18.04		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	76.68060		0.00077	75.53720	0.00076	76.681	20.49		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,116.68060		0.01117	1,155.53720	0.01156	1,116.681	20.49		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10100		0.10100	0.10050	0.10050		17.86		0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,198.36770		0.01198	1,157.90520	0.01158	1,198.368	17.18		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	98.36770		0.00098	107.90520	0.00108	98.368	17.18		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	544.38140		0.00544	522.29030	0.00522	544.381	17.86		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	444.38140		0.00444	472.29030	0.00472	444.381	17.86		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	233.20330		0.00233	224.35800	0.00224	233.203	19.86		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,133.20330		0.01133	1,174.35800	0.01174	1,133.203	19.86		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.99600		11.99600	12.03360	12.03360		12.60		30,841,716.00	2,571	58,096.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	125.28920		0.12529	136.11040	0.13611	125.289	13.87		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	629.28920		0.62929	602.51040	0.60251	629.289	13.87		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	780.88500		0.78088	815.32430	0.81532	780.885	12.29		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	44.88500		0.04489	41.72430	0.04172	44.885	12.29		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	660.80760		0.66081	694.18390	0.69418	660.808	12.05		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	64.80760		0.06481	60.58390	0.06058	64.808	12.05	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	383.30570		0.38331	408.32310	0.40832	383.306	12.42	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	187.30570		0.18731	174.72310	0.17472	187.306	12.42	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	798.52170		0.79852	833.09150	0.83309	798.522	12.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	42.52170		0.04252	39.49150	0.03949	42.522	12.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	789.68900		0.78969	824.19520	0.82420	789.689	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	43.68900		0.04369	40.59520	0.04060	43.689	12.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.15820		12.15820	12.19340	12.19340		13.49	0.00	0	17,997.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	238.88150		0.23888	247.34790	0.24735	238.882	14.92	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	930.68150		0.93068	903.94790	0.90395	930.681	14.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	520.13980		0.52014	538.51900	0.53852	520.140	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	371.93980		0.37194	355.11900	0.35512	371.940	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	414.39250		0.41439	428.63030	0.42863	414.393	13.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	506.19250		0.50619	485.23030	0.48523	506.193	13.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	377.81580		0.37782	390.97580	0.39098	377.816	13.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	569.61580		0.56962	547.57580	0.54758	569.616	13.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	530.12910		0.53013	548.74720	0.54875	530.129	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	361.92910		0.36193	345.34720	0.34535	361.929	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	525.11730		0.52512	543.61580	0.54362	525.117	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	366.91730		0.36692	350.21580	0.35022	366.917	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.31320		12.31320	12.34860	12.34860		14.08	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,260.65660		1.26066	1,287.44230	1.28744	1,260.657	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	147.45660		0.14746	138.84230	0.13884	147.457	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,076.78300		1.07678	1,101.40580	1.10141	1,076.783	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	206.58300		0.20658	195.80580	0.19581	206.583	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,040.78310		1.04078	1,064.93670	1.06494	1,040.783	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	220.58310		0.22058	209.33670	0.20934	220.583	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,005.43500		1.00543	1,029.12010	1.02912	1,005.435	13.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	235.23500		0.23523	223.52010	0.22352	235.235	13.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.48290		12.48290	12.52150	12.52150		14.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	703.73130		0.70373	720.82240	0.72082	703.731	14.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	730.83130		0.73083	709.32240	0.70932	730.831	14.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	711.64120		0.71164	728.92150	0.72892	711.641	14.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	718.74120		0.71874	697.42150	0.69742	718.741	14.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	707.64070		0.70764	724.82120	0.72482	707.641	14.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	724.74070		0.72474	703.32120	0.70332	724.741	14.58	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.81577		114.81577	114.63518	114.63518			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,402.10000		1.40210	1,221.51000	1.22151	1,402.100		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.67249		112.67249	112.45571	112.45571			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,068.01000		1.06801	851.23000	0.85123	1,068.010		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			116.90644		116.90644	117.49240	117.49240			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	691.38000		0.69138	105.42000	0.10542	691.380		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			492.35600		492.35600	492.95200	492.95200			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			498.79400		498.79400	499.39800	499.39800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			505.89300		505.89300	506.50600	506.50600			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.32300		438.32300	438.77400	438.77400			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			444.05500		444.05500	444.51100	444.51100			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.37500		450.37500	450.83800	450.83800			0.00	0	85.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.73830		9.73830	9.74390	9.74390		8.75	262,934.10	27	15,565.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	983.59920		0.98360	989.86280	0.98986	983.599	11.84	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.29920		0.00530	5.96280	0.00596	5.299	11.84	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	1,003.29610		1.00330	1,009.53180	1.00953	1,003.296	11.94	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.99610		0.00500	5.63180	0.00563	4.996	11.94	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	993.44510		0.99345	999.69480	0.99969	993.445	11.89	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.14510		0.00515	5.79480	0.00579	5.145	11.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.79270		9.79270	9.79640	9.79640		9.97	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	123.17950		0.12318	128.71430	0.12871	123.180	11.38	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	630.47950		0.63048	632.31430	0.63231	630.479	11.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	919.64750		0.91965	924.06460	0.92406	919.648	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	26.94750		0.02695	27.66460	0.02766	26.948	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	910.49640		0.91050	914.94150	0.91494	910.496	10.27	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	27.79640		0.02780	28.54150	0.02854	27.796	10.27	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	576.38200		0.57638	582.37740	0.58238	576.382	9.87	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	83.68200		0.08368	85.97740	0.08598	83.682	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,304.35750		1.30436	1,308.47190	1.30847	1,304.358	11.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.65750		0.01166	12.07190	0.01207	11.658	11.70	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,012.32080		1.01232	1,016.49660	1.01650	1,012.321	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.62080		0.01962	20.09660	0.02010	19.621	10.38	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	928.82090		0.92882	933.21060	0.93321	928.821	10.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	26.12090		0.02612	26.81060	0.02681	26.121	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.84490		9.84490	9.84840	9.84840		10.65	0.00	0	1,872.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	554.19670		0.55420	559.76220	0.55976	554.197	10.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	189.29670		0.18930	191.36220	0.19136	189.297	10.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	566.97460		0.56697	572.50610	0.57251	566.975	10.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	182.07460		0.18207	184.10610	0.18411	182.075	10.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	560.56280		0.56056	566.11290	0.56611	560.563	10.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	185.66280		0.18566	187.71290	0.18771	185.663	10.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.90050		9.90050	9.90450	9.90450		11.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	637.69140		0.63769	644.09630	0.64410	637.691	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	247.19140		0.24719	249.59630	0.24960	247.191	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	649.67040		0.64967	656.03880	0.65604	649.670	10.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	239.17040		0.23917	241.53880	0.24154	239.170	10.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	643.66270		0.64366	650.04770	0.65005	643.663	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	243.16270		0.24316	245.54770	0.24555	243.163	10.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.38530		10.38530	10.40410	10.40410		13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,172.27980		3.17228	3,190.26100	3.19026	3,172.280	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	36.97980		0.03698	36.16100	0.03616	36.980	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,125.35260		3.12535	3,143.27680	3.14328	3,125.353	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	40.05260		0.04005	39.17680	0.03918	40.053	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,078.16380		3.07816	3,096.02380	3.09602	3,078.164	13.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	42.86380		0.04286	41.92380	0.04192	42.864	13.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.22180		9.22180	9.17240	9.17240		11.17	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	362.98630		0.36299	330.36980	0.33037	362.986	11.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	81.18630		0.08119	97.96980	0.09797	81.186	11.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	355.83000		0.35583	323.60230	0.32360	355.830	11.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	84.03000		0.08403	101.20230	0.10120	84.030	11.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	348.74570		0.34875	316.91160	0.31691	348.746	11.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	86.94570		0.08695	104.51160	0.10451	86.946	11.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.31930		9.31930	9.26790	9.26790		12.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	450.91600		0.45092	424.46700	0.42447	450.916	12.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	221.61600		0.22162	246.56700	0.24657	221.616	12.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	445.16730		0.44517	418.99790	0.41900	445.167	12.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	225.86730		0.22587	251.09790	0.25110	225.867	12.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	439.46850		0.43947	413.57580	0.41358	439.468	12.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	230.16850		0.23017	255.67580	0.25568	230.168	12.81	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17680		0.17680	0.16600	0.16600			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			1.11310		1.11310	5.86900	5.86900			0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			123.61020		123.61020	113.23520	113.23520			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.00980		0.00980	0.01480	0.01480			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.02460		0.02460	0.02180	0.02180			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			61.88390		61.88390	54.93860	54.93860			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			4,850.72090		4,850.72090	3,062.52470	3,062.52470			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			1,807.56840		1,807.56840	-1,942.03550	-1,942.03550			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			61.88390		61.88390	54.93860	54.93860			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			33.99020		33.99020	-67.37330	-67.37330			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.85470		9.85470	9.86410	9.86410		12.57	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	413.55660		0.41356	424.74380	0.42474	413.557	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	98.85660		0.09886	100.64380	0.10064	98.857	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	406.67300		0.40667	417.88480	0.41788	406.673	12.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	101.97300		0.10197	103.78480	0.10378	101.973	12.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	399.85430		0.39985	411.09300	0.41109	399.854	12.33	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	105.15430		0.10515	106.99300	0.10699	105.154	12.33	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.99520		9.99520	10.00200	10.00200		13.82	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	451.94590		0.45195	458.92530	0.45893	451.946	13.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	296.74590		0.29675	296.92530	0.29693	296.746	13.56	0.00	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	9.85	Call	446.92700		0.44693	453.90440	0.45390	446.927	13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	301.72700		0.30173	301.90440	0.30190	301.727	13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	441.95310		0.44195	448.92550	0.44893	441.953	13.59	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	306.75310		0.30675	306.92550	0.30693	306.753	13.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.27420		12.27420	12.30970	12.30970		13.94	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	739.78340		0.73978	758.07040	0.75807	739.783	13.48	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	355.58340		0.35558	338.37040	0.33837	355.583	13.48	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	734.34440		0.73434	752.52110	0.75252	734.344	13.49	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	360.14440		0.36014	342.82110	0.34282	360.144	13.49	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	728.93780		0.72894	747.00460	0.74700	728.938	13.51	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	364.73780		0.36474	347.30460	0.34730	364.738	13.51	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry			14.04380		14.04380	14.01800	14.01800		11.43	0.00	120	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Call	3.80000		0.00380	31.02800	0.03103	3.800	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.04	Put	0.00000		0.00000	53.02800	0.05303	0.000	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Call	0.00000		0.00000	27.67790	0.02768	0.000	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.05	Put	6.20000		0.00620	59.67790	0.05968	6.200	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Call	0.00000		0.00000	24.65700	0.02466	0.000	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.06	Put	16.20000		0.01620	66.65700	0.06666	16.200	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Call	0.00000		0.00000	19.50450	0.01950	0.000	11.43	0.00	0	0.00
DAGB	On 27/03/2013	Any day expiry	14.08	Put	36.20000		0.03620	81.50450	0.08150	36.200	11.43	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry			7.76780		7.76780	7.75240	7.75240		10.31	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	140.13680		0.14014	129.39020	0.12939	140.137	11.80	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	12.33680		0.01234	16.99020	0.01699	12.337	11.80	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	131.54980		0.13155	121.22450	0.12122	131.550	11.67	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	13.74980		0.01375	18.82450	0.01882	13.750	11.67	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	123.11580		0.12312	113.23720	0.11324	123.116	11.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 04/04/2013	Any day expiry	7.66	Put	15.31580		0.01532	20.83720	0.02084	15.316	11.53	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	63.01350		0.06301	57.44030	0.05744	63.014	10.45	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	35.21350		0.03521	45.04030	0.04504	35.213	10.45	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	56.67520		0.05668	51.68690	0.05169	56.675	10.31	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Put	38.87520		0.03888	49.28690	0.04929	38.875	10.31	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	47.20460		0.04720	43.24180	0.04324	47.205	10.53	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	49.40460		0.04940	60.84180	0.06084	49.405	10.53	0.00	0	5,000.00
DAUS	On 27/03/2013	Any day expiry			9.29730		9.29730	9.24630	9.24630		12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Call	27.30000		0.02730	16.31270	0.01631	27.300	12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.27	Put	0.00000		0.00000	40.01270	0.04001	0.000	12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Call	17.30000		0.01730	13.45180	0.01345	17.300	12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.28	Put	0.00000		0.00000	47.15180	0.04715	0.000	12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Call	37.30000		0.03730	19.68520	0.01969	37.300	12.61	0.00	0	0.00
DAUS	On 27/03/2013	Any day expiry	9.26	Put	0.00000		0.00000	33.38520	0.03339	0.000	12.61	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.30230		9.30230	9.24630	9.24630		12.63	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.35	Call	9.78930		0.00979	9.17660	0.00918	9.789	13.99	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.35	Put	57.48930		0.05749	112.87660	0.11288	57.489	13.99	0.00	0	5,000.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	78.09680		0.07810	45.55390	0.04555	78.097	14.71	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	5.79680		0.00580	29.25390	0.02925	5.797	14.71	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Call	69.44660		0.06945	39.62840	0.03963	69.447	14.41	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	7.14660		0.00715	33.32840	0.03333	7.147	14.41	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.28	Call	38.33390		0.03833	23.34720	0.02335	38.334	13.22	0.00	0	10,000.00
DAUS	On 28/03/2013	Any day expiry	9.28	Put	16.03390		0.01603	57.04720	0.05705	16.034	13.22	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	86.99330		0.08699	51.88750	0.05189	86.993	15.01	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	4.69330		0.00469	25.58750	0.02559	4.693	15.01	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.31480		9.31480	9.26780	9.26780		11.96	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	142.29920		0.14230	119.37000	0.11937	142.299	12.02	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	77.49920		0.07750	101.57000	0.10157	77.499	12.02	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/04/2013	Any day expiry	9.26	Call	136.35940		0.13636	114.78840	0.11479	136.359	12.01	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	81.55940		0.08156	106.98840	0.10699	81.559	12.01	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	174.11680		0.17412	147.62570	0.14763	174.117	12.09	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	59.31680		0.05932	79.82570	0.07983	59.317	12.09	0.00	0	10,000.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	148.38250		0.14838	124.73670	0.12474	148.383	12.04	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	73.58250		0.07358	96.93670	0.09694	73.583	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.32610		9.32610	9.28180	9.28180		12.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,326.16880		1.32617	1,281.89020	1.28189	1,326.169	16.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.06880		0.00007	0.09020	0.00009	0.069	16.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,226.22460		1.22622	1,181.96290	1.18196	1,226.225	16.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.12460		0.00012	0.16290	0.00016	0.125	16.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,126.32530		1.12633	1,082.09410	1.08209	1,126.325	15.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.22530		0.00023	0.29410	0.00029	0.225	15.58	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	303.10190		0.30310	270.99270	0.27099	303.102	12.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	37.00190		0.03700	49.19270	0.04919	37.002	12.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	119.72910		0.11973	106.03610	0.10604	119.729	12.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	143.62910		0.14363	174.23610	0.17424	143.629	12.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	68.35780		0.06836	61.11240	0.06111	68.358	13.16	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	252.25780		0.25226	289.31240	0.28931	252.258	13.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	335.35990		0.33536	301.39340	0.30139	335.360	12.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	29.25990		0.02926	39.59340	0.03959	29.260	12.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	319.05670		0.31906	286.00020	0.28600	319.057	12.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	32.95670		0.03296	44.20020	0.04420	32.957	12.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	311.03460		0.31103	278.44720	0.27845	311.035	12.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	34.93460		0.03493	46.64720	0.04665	34.935	12.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.36640		9.36640	9.32540	9.32540		12.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	198.72070		0.19872	184.45890	0.18446	198.721	12.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	182.32070		0.18232	209.05890	0.20906	182.321	12.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.51	Call	138.59930	0.13860	129.37160	0.12937	138.599	13.04	0.00	0	7,500.00	
DAUS	On 28/05/2013	Any day expiry	9.51	Put	282.19930	0.28220	313.97160	0.31397	282.199	13.04	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.04	Call	390.63190	0.39063	363.16590	0.36317	390.632	12.09	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.04	Put	64.23190	0.06423	77.76590	0.07777	64.232	12.09	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Call	383.23800	0.38324	356.17440	0.35617	383.238	12.10	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Put	66.83800	0.06684	80.77440	0.08077	66.838	12.10	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Call	375.91740	0.37592	349.25990	0.34926	375.917	12.11	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Put	69.51740	0.06952	83.85990	0.08386	69.517	12.11	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,267.88980	1.26789	1,227.26730	1.22727	1,267.890	14.75	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.48980	0.00149	1.86730	0.00187	1.490	14.75	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,168.52750	1.16853	1,128.07760	1.12808	1,168.528	14.28	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.12750	0.00213	2.67760	0.00268	2.128	14.28	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry			9.40320	9.40320	9.35850	9.35850		12.94	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Call	440.11650	0.44012	410.77410	0.41077	440.117	12.44	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Put	96.91650	0.09692	112.27410	0.11227	96.916	12.44	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Call	267.80160	0.26780	247.36290	0.24736	267.802	12.87	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	214.60160	0.21460	238.86290	0.23886	214.602	12.87	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Call	201.69870	0.20170	187.91890	0.18792	201.699	13.35	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry	9.51	Put	308.49870	0.30850	339.41890	0.33942	308.499	13.35	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,209.23850	1.20924	1,165.56750	1.16557	1,209.239	14.09	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.20	Put	6.03850	0.00604	7.06750	0.00707	6.039	14.09	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	454.09280	0.45409	424.14700	0.42415	454.093	12.41	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	90.89280	0.09089	105.64700	0.10565	90.893	12.41	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Call	447.07290	0.44707	417.42650	0.41743	447.073	12.43	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Put	93.87290	0.09387	108.92650	0.10893	93.873	12.43	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,307.60260	1.30760	1,263.65050	1.26365	1,307.603	14.43	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.40260	0.00440	5.15050	0.00515	4.403	14.43	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry			9.43610	9.43610	9.39100	9.39100		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
DAUS	On 22/07/2013	Any day expiry	9.80	Call	166.77600		0.16678	157.24800	0.15725	166.776	14.55	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	530.67600		0.53068	566.24800	0.56625	530.676	14.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	411.07950		0.41108	385.95540	0.38596	411.079	12.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	164.97950		0.16498	184.95540	0.18496	164.980	12.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	405.19380		0.40519	380.34910	0.38035	405.194	12.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	169.09380		0.16909	189.34910	0.18935	169.094	12.88	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	399.37100		0.39937	374.80120	0.37480	399.371	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	173.27100		0.17327	193.80120	0.19380	173.271	12.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.44110		9.44110	9.39600	9.39600		13.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	263.08730		0.26309	247.78260	0.24778	263.087	13.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	331.98730		0.33199	361.78260	0.36178	331.987	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	508.60320		0.50860	479.66310	0.47966	508.603	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	117.50320		0.11750	133.66310	0.13366	117.503	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	501.89880		0.50190	473.22820	0.47323	501.899	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	120.79880		0.12080	137.22820	0.13723	120.799	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	333.25860		0.33326	312.37690	0.31238	333.259	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	242.15860		0.24216	266.37690	0.26638	242.159	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,349.85870		1.34986	1,306.04120	1.30604	1,349.859	14.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	8.75870		0.00876	10.04120	0.01004	8.759	14.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,252.64670		1.25265	1,209.19780	1.20920	1,252.647	14.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.54670		0.01155	13.19780	0.01320	11.547	14.01	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	515.36610		0.51537	486.15520	0.48616	515.366	12.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	114.26610		0.11427	130.15520	0.13016	114.266	12.65	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.44740		9.44740	9.40230	9.40230		13.43	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	478.85980		0.47886	451.58800	0.45159	478.860	12.80	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	141.45980		0.14146	159.28800	0.15929	141.460	12.80	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	491.69620		0.49170	463.88910	0.46389	491.696	12.76	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	134.29620		0.13430	151.58910	0.15159	134.296	12.76	0.00	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	9.10	Call	485.24980		0.48525	457.70830	0.45771	485.250	12.78	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	137.84980		0.13785	155.40830	0.15541	137.850	12.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.48020		9.48020	9.43510	9.43510		13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	320.03170		0.32003	303.67750	0.30368	320.032	13.70	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	349.83170		0.34983	378.57750	0.37858	349.832	13.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	214.47490		0.21447	203.85310	0.20385	214.475	14.75	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	574.27490		0.57427	608.75310	0.60875	574.275	14.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	423.19770		0.42320	400.61490	0.40061	423.198	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	232.99770		0.23300	255.51490	0.25551	232.998	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	417.95770		0.41796	395.61360	0.39561	417.958	13.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	237.75770		0.23776	260.51360	0.26051	237.758	13.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	412.77050		0.41277	390.66660	0.39067	412.771	13.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	242.57050		0.24257	265.56660	0.26557	242.570	13.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,298.66050		1.29866	1,255.61100	1.25561	1,298.661	14.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.46050		0.01846	20.51100	0.02051	18.460	14.03	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	450.19920		0.45020	426.39980	0.42640	450.199	13.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	209.99920		0.21000	231.29980	0.23130	209.999	13.10	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.51550		9.51550	9.47030	9.47030		13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	247.72010		0.24772	236.57570	0.23658	247.720	14.88	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	612.22010		0.61222	646.27570	0.64628	612.220	14.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	473.96940		0.47397	451.01250	0.45101	473.969	13.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	248.46940		0.24847	270.71250	0.27071	248.469	13.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	468.71760		0.46872	445.98350	0.44598	468.718	13.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	253.21760		0.25322	275.68350	0.27568	253.218	13.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	463.51460		0.46351	441.00250	0.44100	463.515	13.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	258.01460		0.25801	280.70250	0.28070	258.015	13.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	479.27270		0.47927	456.08970	0.45609	479.273	13.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	243.77270		0.24377	265.78970	0.26579	243.773	13.26	0.00	0	1,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry			9.51930		9.51930	9.47410	9.47410		13.76		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	501.04210		0.50104	477.13890	0.47714	501.042	13.21		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	231.74210		0.23174	253.03890	0.25304	231.742	13.21		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	495.59390		0.49559	471.91460	0.47191	495.594	13.23		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	236.29390		0.23629	257.81460	0.25781	236.294	13.23		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	375.05820		0.37506	357.72430	0.35772	375.058	13.79		0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	365.75820		0.36576	393.62430	0.39362	365.758	13.79		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,344.84570		1.34485	1,302.02260	1.30202	1,344.846	14.02		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	25.54570		0.02555	27.92260	0.02792	25.546	14.02		0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	506.54190		0.50654	482.41160	0.48241	506.542	13.19		0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	227.24190		0.22724	248.31160	0.24831	227.242	13.19		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.55240		9.55240	9.50740	9.50740		14.09		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	441.84620		0.44185	423.43090	0.42343	441.846	13.91		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	359.44620		0.35945	386.03090	0.38603	359.446	13.91		0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	247.44650		0.24745	238.80420	0.23880	247.447	15.57		0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	765.04650		0.76505	801.40420	0.80140	765.046	15.57		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	479.11540		0.47912	458.93010	0.45893	479.115	13.74		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	316.71540		0.31672	341.53010	0.34153	316.715	13.74		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	474.30700		0.47431	454.34710	0.45435	474.307	13.76		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	321.90700		0.32191	346.94710	0.34695	321.907	13.76		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	469.54170		0.46954	449.80360	0.44980	469.542	13.78		0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	327.14170		0.32714	352.40360	0.35240	327.142	13.78		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.71790		9.71790	9.67580	9.67580		15.09		0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	861.58230		0.86158	838.02390	0.83802	861.582	13.85		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	253.68230		0.25368	272.22390	0.27222	253.682	13.85		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	874.38850		0.87439	850.42030	0.85042	874.389	13.83		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	246.48850		0.24649	264.62030	0.26462	246.488	13.83		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	867.96920		0.86797	844.20570	0.84421	867.969	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
DAUS	On 28/02/2014	Any day expiry	9.10	Put	250.06920		0.25007	268.40570	0.26841	250.069	13.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.74250		9.74250	9.70110	9.70110		15.24	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	893.62930		0.89363	869.83740	0.86984	893.629	13.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	261.12930		0.26113	278.73740	0.27874	261.129	13.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	906.29490		0.90629	882.22970	0.88223	906.295	13.90	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	253.79490		0.25379	271.12970	0.27113	253.795	13.90	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	899.94610		0.89995	876.01590	0.87602	899.946	13.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	257.44610		0.25745	274.91590	0.27492	257.446	13.91	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			112.30737		112.30737	112.58938	112.58938			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	1,008.81000		1.00881	726.80000	0.72680	1,008.810		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			8.83355		88.56553	8.81430	88.72873			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,385.27000		79.38527	79,548.47000	79.54847	79,385.270		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.92374		89.72336	8.90390	89.88873			0.00	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	9.00	Call	631.16000		0.63116	796.53000	0.79653	631.160		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,672.03000		78.67203	78,837.40000	78.83740	78,672.030		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			438.10200		438.10200	438.52300	438.52300			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	51,120.00000		5.11200	55,330.00000	5.53300	51,120.000		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	51,020.00000		5.10200	55,230.00000	5.52300	51,020.000		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	50,920.00000		5.09200	55,130.00000	5.51300	50,920.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			443.83100		443.83100	444.25800	444.25800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	21,590.00000		2.15900	17,320.00000	1.73200	21,590.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	21,690.00000		2.16900	17,420.00000	1.74200	21,690.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	21,790.00000		2.17900	17,520.00000	1.75200	21,790.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			450.14800		450.14800	450.58100	450.58100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	41,580.00000		4.15800	45,910.00000	4.59100	41,580.000		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	41,480.00000		4.14800	45,810.00000	4.58100	41,480.000		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	41,380.00000		4.13800	45,710.00000	4.57100	41,380.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future	203.52700		203.52700	203.42000	203.42000			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	206.24300		206.24300	206.13500	206.13500			0.00	0	149.00
IGOV	On 07/11/2013	Index Future	209.24500		209.24500	209.13500	209.13500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	549.48000		549.48000	549.48000	549.48000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.13000	94.87000	5.13000	5.13000	94.87000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.13000	94.87000	5.13000	5.13000	94.87000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.14000	94.86000	5.15000	5.15000	94.85000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.15000	94.85000	5.16000	5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.16000	94.84000	5.16000	5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.17000	94.83000	5.17000	5.17000	94.83000			0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	5.18000	94.82000	5.18000	5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.23000	94.77000	5.22000	5.22000	94.78000			0.00	0	2,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000	5.49000	94.51000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.64000		94.36000	5.63000	94.37000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.82000		94.18000	5.80000	94.20000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.82120		7.82120	7.80430	7.80430		8.59		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	493.23700		0.49324	477.58980	0.47759	493.237	9.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	12.03700		0.01204	13.28980	0.01329	12.037	9.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	483.84570		0.48385	468.25680	0.46826	483.846	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	12.64570		0.01265	13.95680	0.01396	12.646	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	474.48460		0.47448	458.95540	0.45896	474.485	9.56		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	13.28460		0.01328	14.65540	0.01466	13.285	9.56		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.87060		7.87060	7.85350	7.85350		10.61		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	395.42590		0.39543	382.32130	0.38232	395.426	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	114.82590		0.11483	118.82130	0.11882	114.826	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	388.60490		0.38860	375.62200	0.37562	388.605	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	118.00490		0.11800	122.12200	0.12212	118.005	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	381.84840		0.38185	368.98510	0.36899	381.848	10.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	121.24840		0.12125	125.48510	0.12549	121.248	10.74		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			6.88685		107.50187	6.86721	107.64584				0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,114.07000		1.11407	1,258.04000	1.25804	1,114.070			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,186.29000		1.18629	1,330.26000	1.33026	1,186.290			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,258.45000		1.25845	1,402.42000	1.40242	1,258.450			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.94401		108.90722	6.92362	109.05315			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,437.40000		2.43740	2,583.33000	2.58333	2,437.400		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,506.77000		2.50677	2,652.70000	2.65270	2,506.770		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,576.08000		2.57608	2,722.01000	2.72201	2,576.080		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			5.51831		119.33518	5.49777	119.38495		1.72	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	95.42000		0.09542	105.12000	0.10512	95.420	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	528.40000		0.52840	488.33000	0.48833	528.400	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	101.75000		0.10175	112.00000	0.11200	101.750	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	510.39000		0.51039	470.87000	0.47087	510.390	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	108.37000		0.10837	119.20000	0.11920	108.370	1.71	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	492.68000		0.49268	453.74000	0.45374	492.680	1.71	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.54472		120.89528	5.52138	120.94577		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,439.65000		91.43965	91,490.14000	91.49014	91,439.650	1.67	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	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.58085		115.80905	5.55366	115.86026		1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	545.84000		0.54584	544.35000	0.54435	545.840	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	528.61000		0.52861	475.91000	0.47591	528.610	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	555.72000		0.55572	554.54000	0.55454	555.720	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	519.67000		0.51967	467.28000	0.46728	519.670	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	565.70000		0.56570	564.84000	0.56484	565.700	1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	510.83000		0.51083	458.76000	0.45876	510.830	1.48	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.61713		117.36381	5.58511	117.41573		1.28	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	598.54000		0.59854	613.87000	0.61387	598.540	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	529.09000		0.52909	492.50000	0.49250	529.090	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	581.06000		0.58106	595.89000	0.59589	581.060	1.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Put	544.00000		0.54400	506.91000	0.50691	544.000	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	589.77000		0.58977	604.85000	0.60485	589.770	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	536.51000		0.53651	499.67000	0.49967	536.510	1.29		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.45695		129.69102	7.44254	129.83443		10.48		1,296,910.20	10	64,379.00
R186	On 02/05/2013	Bond Future	6.75	Call	78.10000		0.07810	108.85000	0.10885	78.100	10.26		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,390.65000		7.39065	7,277.99000	7.27799	7,390.650	10.26		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,388.87000		1.38887	1,540.83000	1.54083	1,388.870	10.45		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,057.08000		2.05708	2,065.63000	2.06563	2,057.080	10.45		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,433.00000		1.43300	1,586.48000	1.58648	1,433.000	10.45		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,001.09000		2.00109	2,011.16000	2.01116	2,001.090	10.45		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,478.01000		1.47801	1,632.97000	1.63297	1,478.010	10.46		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,946.09000		1.94609	1,957.64000	1.95764	1,946.090	10.46		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,498.04000		2.49804	2,674.02000	2.67402	2,498.040	10.52		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,086.74000		1.08674	1,119.31000	1.11931	1,086.740	10.52		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,504.73000		3.50473	3,686.26000	3.68626	3,504.730	10.58		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	637.25000		0.63725	675.37000	0.67537	637.250	10.58		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.52643		126.10199	7.51153	126.24727		12.08		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,398.60000		2.39860	2,550.99000	2.55099	2,398.600	12.01		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,132.55000		5.13255	5,139.66000	5.13966	5,132.550	12.01		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,829.58000		116.82958	116,974.86000	116.97486	116,829.580	12.50		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.50		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.60220		127.89667	7.58674	128.04408		11.81		7,673,800.20	60	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,570.46000		11.57046	11,756.81000	11.75681	11,570.460	12.37		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Put	1,276.36000		1.27636	1,315.30000	1.31530	1,276.360	12.37	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,674.14000		7.67414	7,818.29000	7.81829	7,674.140	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,694.64000		2.69464	2,691.38000	2.69138	2,694.640	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,734.29000		7.73429	7,878.32000	7.87832	7,734.290	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,664.87000		2.66487	2,661.49000	2.66149	2,664.870	12.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,794.61000		7.79461	7,938.53000	7.93853	7,794.610	12.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,635.37000		2.63537	2,631.88000	2.63188	2,635.370	12.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.67367	124.32346		7.65767	124.47287		11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	5,714.77000		5.71477	5,969.85000	5.96985	5,714.770	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,098.08000		5.09808	5,203.75000	5.20375	5,098.080	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	5,761.78000		5.76178	6,017.13000	6.01713	5,761.780	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,052.49000		5.05249	5,158.43000	5.15843	5,052.490	11.74	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	5,810.82000		5.81082	6,066.45000	6.06645	5,810.820	11.75	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,009.02000		5.00902	5,115.24000	5.11524	5,009.020	11.75	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.68714	292.68714		292.19074	292.19074			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	10,297.14000		10.29714	9,800.74000	9.80074	10,297.140		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	10,287.14000		10.28714	9,790.74000	9.79074	10,287.140		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	10,277.14000		10.27714	9,780.74000	9.78074	10,277.140		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.31478	108.55937	5.29908	108.58437		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	2,056.21000	2.05621	2,031.21000	2.03121	2,056.210	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	2,039.88000	2.03988	2,014.88000	2.01488	2,039.880	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	2,023.54000	2.02354	1,998.54000	1.99854	2,023.540	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.32191	105.57478	5.30313	105.60016		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,329.10000	68.32910	68,354.48000	68.35448	68,329.100	0.99	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	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.31520	107.07735	5.29160	107.10311		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	78.91000	0.07891	75.06000	0.07506	78.910	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	654.34000	0.65434	624.73000	0.62473	654.340	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	81.16000	0.08116	77.30000	0.07730	81.160	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	645.59000	0.64559	615.97000	0.61597	645.590	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	83.46000	0.08346	79.60000	0.07960	83.460	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	636.89000	0.63689	607.27000	0.60727	636.890	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.28374	104.10632	5.25296	104.13244		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	264.45000	0.26445	270.13000	0.27013	264.450	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	284.59000	0.28459	264.15000	0.26415	284.590	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	256.26000	0.25626	261.68000	0.26168	256.260	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	293.38000	0.29338	272.68000	0.27268	293.380	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	260.33000	0.26033	265.88000	0.26588	260.330	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	288.96000	0.28896	268.39000	0.26839	288.960	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.01912		220.01912	220.01844	220.01844				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,979.12000		8.97912	8,978.44000	8.97844	8,979.120			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,969.12000		8.96912	8,968.44000	8.96844	8,969.120			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,959.12000		8.95912	8,958.44000	8.95844	8,959.120			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			5.96334		109.83532	5.94848	109.89456		3.93		12,960,567.76	118	10,836.00
R203	On 02/05/2013	Bond Future	5.89	Call	405.27000		0.40527	430.90000	0.43090	405.270		3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	698.05000		0.69805	664.44000	0.66444	698.050		3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	422.23000		0.42223	448.56000	0.44856	422.230		3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	675.03000		0.67503	642.12000	0.64212	675.030		3.91	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	439.66000		0.43966	466.68000	0.46668	439.660		3.92	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	652.50000		0.65250	620.28000	0.62028	652.500		3.92	0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.00886		111.27122	5.99293	111.33128		3.77		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,058.02000		98.05802	98,118.08000	98.11808	98,058.020		3.94	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.06470		108.69513	6.04746	108.75606		3.64		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,146.68000		1.14668	1,165.33000	1.16533	1,146.680		3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,340.14000		1.34014	1,297.86000	1.29786	1,340.140		3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,465.61000		106.46561	106,526.54000	106.52654	106,465.610		3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	704.67000		0.70467	719.03000	0.71903	704.670		3.61	0.00	0	15.00

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	5.71	Put	1,966.74000		1.96674	1,920.17000	1.92017	1,966.740	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,112.72000		1.11272	1,130.82000	1.13082	1,112.720	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,377.02000		1.37702	1,334.19000	1.33419	1,377.020	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,129.46000		1.12946	1,147.82000	1.14782	1,129.460	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,358.33000		1.35833	1,315.76000	1.31576	1,358.330	3.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.12071		110.15435	6.10206	110.21610		3.42	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,476.53000		1.47653	1,490.71000	1.49071	1,476.530	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,346.58000		1.34658	1,299.01000	1.29901	1,346.580	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,134.28000		1.13428	1,144.48000	1.14448	1,134.280	3.41	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,701.16000		1.70116	1,649.61000	1.64961	1,701.160	3.41	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,441.54000		1.44154	1,455.23000	1.45523	1,441.540	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,377.72000		1.37772	1,329.66000	1.32966	1,377.720	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,458.98000		1.45898	1,472.91000	1.47291	1,458.980	3.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,362.09000		1.36209	1,314.27000	1.31427	1,362.090	3.45	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.22163		111.33057	6.20693	111.40293		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	900.37000		0.90037	952.38000	0.95238	900.370	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	564.56000		0.56456	544.21000	0.54421	564.560	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	928.87000		0.92887	981.58000	0.98158	928.870	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	544.05000		0.54405	524.40000	0.52440	544.050	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	957.87000		0.95787	1,011.27000	1.01127	957.870	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	524.07000		0.52407	505.11000	0.50511	524.070	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.27534		108.75966	6.25979	108.83300		5.31	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,876.16000		99.87616	99,949.50000	99.94950	99,876.160	5.54	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	5.54	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.33455		110.30759	6.31800	110.38198		4.98	0.00	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	Call	3,616.50000		3.61650	3,681.23000	3.68123	3,616.500	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	677.15000		0.67715	667.49000	0.66749	677.150	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,627.56000		1.62756	1,674.98000	1.67498	1,627.560	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,827.94000		1.82794	1,800.97000	1.80097	1,827.940	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,650.02000		1.65002	1,697.75000	1.69775	1,650.020	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,805.38000		1.80538	1,778.72000	1.77872	1,805.380	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,672.65000		1.67265	1,720.69000	1.72069	1,672.650	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,783.01000		1.78301	1,756.66000	1.75666	1,783.010	5.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.39121		107.75779	6.37362	107.83322		4.87	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,961.57000		1.96157	2,031.54000	2.03154	1,961.570	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,923.91000		1.92391	1,918.45000	1.91845	1,923.910	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,983.21000		1.98321	2,054.22000	2.05422	1,983.210	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,902.72000		1.90272	1,898.30000	1.89830	1,902.720	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,940.08000		1.94008	2,008.99000	2.00899	1,940.080	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,945.27000		1.94527	1,938.75000	1.93875	1,945.270	4.86	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			5.35381		103.74507	5.32027	103.76787		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	1,350.12000		1.35012	1,327.32000	1.32732	1,350.120	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	1,343.17000		1.34317	1,320.37000	1.32037	1,343.170	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	1,336.22000		1.33622	1,313.42000	1.31342	1,336.220	0.38	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future			5.35919		101.33953	5.30650	101.36269		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,341.42000		30.34142	30,364.58000	30.36458	30,341.420	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			5.37210		102.78184	5.24062	102.80532		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.46000		0.00146	2.36000	0.00236	1.460	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	195.02000		0.19502	172.44000	0.17244	195.020	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.53000		0.00153	2.45000	0.00245	1.530	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	193.29000		0.19329	170.73000	0.17073	193.290	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.59000		0.00159	2.55000	0.00255	1.590	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	191.56000		0.19156	169.04000	0.16904	191.560	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			6.45315		106.50432	6.42836	106.64092		6.27		0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	799.62000		0.79962	893.40000	0.89340	799.620	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	872.05000		0.87205	829.23000	0.82923	872.050	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	826.74000		0.82674	921.93000	0.92193	826.740	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	844.08000		0.84408	802.67000	0.80267	844.080	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	854.43000		0.85443	950.99000	0.95099	854.430	6.26		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	816.72000		0.81672	776.68000	0.77668	816.720	6.26		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.51185		104.26027	6.48583	104.39866		6.61		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,689.08000		96.68908	96,827.47000	96.82747	96,689.080	6.88		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	6.88		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.57248		105.74414	6.54505	105.88452		6.33		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,425.78000		2.42578	2,538.58000	2.53858	2,425.780	6.40		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,826.98000		1.82698	1,799.40000	1.79940	1,826.980	6.40		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,454.34000		2.45434	2,567.62000	2.56762	2,454.340	6.40		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,804.78000		1.80478	1,777.68000	1.77768	1,804.780	6.40		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,483.08000		2.48308	2,596.83000	2.59683	2,483.080	6.41		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,782.80000		1.78280	1,756.17000	1.75617	1,782.800	6.41		0.00	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			6.63136		103.52425	6.60248	103.66656		6.31		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,516.18000		2.51618	2,599.83000	2.59983	2,516.180	6.37		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,375.30000		2.37530	2,316.64000	2.31664	2,375.300	6.37		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,464.50000		2.46450	2,548.02000	2.54802	2,464.500	6.36		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,421.98000		2.42198	2,363.19000	2.36319	2,421.980	6.36		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,490.27000		2.49027	2,573.85000	2.57385	2,490.270	6.36		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,398.55000		2.39855	2,339.82000	2.33982	2,398.550	6.36		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			6.57059		101.76554	6.55087	101.88648		7.36		0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,169.45000		1.16945	1,268.70000	1.26870	1,169.450	7.41		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	745.18000		0.74518	723.49000	0.72349	745.180	7.41		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,204.68000		1.20468	1,305.08000	1.30508	1,204.680	7.41		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	719.46000		0.71946	698.92000	0.69892	719.460	7.41		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,240.48000		1.24048	1,342.02000	1.34202	1,240.480	7.41		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	694.37000		0.69437	674.97000	0.67497	694.370	7.41		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.62398		103.09595	6.60342	103.21849		7.79		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,051.48000		94.05148	94,174.02000	94.17402	94,051.480	8.10		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.10		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.68398		101.16721	6.66245	101.29148		7.72		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,411.90000		5.41190	5,536.58000	5.53658	5,411.900	8.02		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	837.96000		0.83796	838.37000	0.83837	837.960	8.02		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,760.29000		2.76029	2,866.17000	2.86617	2,760.290	7.74		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,151.09000		2.15109	2,132.70000	2.13270	2,151.090	7.74		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,791.84000		2.79184	2,898.13000	2.89813	2,791.840	7.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	2,125.41000		2.12541	2,107.43000	2.10743	2,125.410	7.74		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,823.58000		2.82358	2,930.27000	2.93027	2,823.580	7.74		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,099.97000		2.09997	2,082.39000	2.08239	2,099.970	7.74		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.74082		102.52531	6.71831	102.65129		7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2,852.14000		2.85214	2,948.81000	2.94881	2,852.140	7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,800.81000		2.80081	2,771.50000	2.77150	2,800.810	7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2,881.07000		2.88107	2,978.13000	2.97813	2,881.070	7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,773.87000		2.77387	2,744.95000	2.74495	2,773.870	7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	2,824.12000		2.82412	2,920.41000	2.92041	2,824.120	7.43		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,828.70000		2.82870	2,799.01000	2.79901	2,828.700	7.43		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.28594		79.87895	8.26650	80.04500		16.20	119,818,425.00		1,500	10,695.00
R209	On 02/05/2013	Bond Future	7.99	Call	658.16000		0.65816	760.33000	0.76033	658.160	16.10		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,245.32000		3.24532	3,181.44000	3.18144	3,245.320	16.10		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	681.72000		0.68172	785.76000	0.78576	681.720	16.10		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,179.35000		3.17935	3,117.34000	3.11734	3,179.350	16.10		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	705.88000		0.70588	811.87000	0.81187	705.880	16.10		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,114.13000		3.11413	3,054.07000	3.05407	3,114.130	16.10		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.35505		80.92321	8.33507	81.09153		16.78		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,974.10000		70.97410	71,142.42000	71.14242	70,974.100	17.09		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	17.09		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.43122		78.93044	8.41065	79.10113		18.23		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,639.80000		9.63980	9,862.88000	9.86288	9,639.800	18.97		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
R209	On 07/11/2013	Bond Future	9.50	Put	1,509.51000		1.50951	1,561.90000	1.56190	1,509.510	18.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,062.07000		6.06207	6,284.67000	6.28467	6,062.070	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,175.18000		3.17518	3,227.09000	3.22709	3,175.180	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,108.81000		6.10881	6,331.36000	6.33136	6,108.810	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,143.84000		3.14384	3,195.70000	3.19570	3,143.840	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,155.70000		6.15570	6,378.19000	6.37819	6,155.700	18.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,112.77000		3.11277	3,164.57000	3.16457	3,112.770	18.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.50266		79.99004	8.48152	80.16301		17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,421.78000		5.42178	5,690.24000	5.69024	5,421.780	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,036.57000		5.03657	5,132.06000	5.13206	5,036.570	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,462.73000		5.46273	5,731.48000	5.73148	5,462.730	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,996.53000		4.99653	5,092.31000	5.09231	4,996.530	17.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,380.96000		5.38096	5,649.11000	5.64911	5,380.960	17.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,076.88000		5.07688	5,172.06000	5.17206	5,076.880	17.66	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.89979		164.89979	164.90021	164.90021			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,759.79000		3.75979	3,760.21000	3.76021	3,759.790		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,749.79000		3.74979	3,750.21000	3.75021	3,749.790		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,739.79000		3.73979	3,740.21000	3.74021	3,739.790		0.00	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 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.17904	129.17904	129.18618	129.18618			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,489.04000	3.48904	3,496.18000	3.49618	3,489.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,479.04000	3.47904	3,486.18000	3.48618	3,479.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,469.04000	3.46904	3,476.18000	3.47618	3,469.040		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.93587	136.93587	136.83056	136.83056			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,845.87000	5.84587	5,740.56000	5.74056	5,845.870		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,835.87000	5.83587	5,730.56000	5.73056	5,835.870		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,825.87000	5.82587	5,720.56000	5.72056	5,825.870		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			7.99591	91.90370	7.99666	91.89713		13.74	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	990.81000	0.99081	1,111.75000	1.11175	990.810	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,373.14000	2.37314	2,500.65000	2.50065	2,373.140	13.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,023.52000	1.02352	1,145.22000	1.14522	1,023.520	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,316.28000	2.31628	2,444.55000	2.44455	2,316.280	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,056.94000	1.05694	1,179.34000	1.17934	1,056.940	13.69	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,260.25000	2.26025	2,389.22000	2.38922	2,260.250	13.69	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.06479	93.10518	8.06556	93.09853		15.08	0.00	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	Call	82,490.16000	82.49016	82,483.51000	82.48351	82,490.160	15.41	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.14228	90.89323	8.14308	90.88644		15.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,518.01000	6.51801	6,612.77000	6.61277	6,518.010	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,829.44000	2.82944	2,930.99000	2.93099	2,829.440	15.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,568.37000	6.56837	6,662.84000	6.66284	6,568.370	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,799.94000	2.79994	2,901.20000	2.90120	2,799.940	15.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,618.88000	6.61888	6,713.05000	6.71305	6,618.880	15.92	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,770.71000	2.77071	2,871.67000	2.87167	2,770.710	15.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.21631	92.11348	8.21713	92.10663		15.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,524.52000	5.52452	5,699.61000	5.69961	5,524.520	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,746.54000	4.74654	4,928.48000	4.92848	4,746.540	15.07	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,438.88000	5.43888	5,613.60000	5.61360	5,438.880	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,826.15000	4.82615	5,007.72000	5.00772	4,826.150	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,481.63000	5.48163	5,656.53000	5.65653	5,481.630	15.06	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,786.22000	4.78622	4,967.97000	4.96797	4,786.220	15.06	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.31994	81.57710	8.30047	81.75312		16.55	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,797.48000	72.79748	72,973.50000	72.97350	72,797.480	17.15	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.15	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.38634	82.64350	8.36633	82.82194		17.74	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,195.60000	72.19560	72,374.04000	72.37404	72,195.600	18.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.11	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

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			1.50470		1.50470	1.49820	1.49820		13.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,186.76870		0.11868	1,129.48050	0.11295	1,186.769	13.08		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	39.76870		0.00398	47.48050	0.00475	39.769	13.08		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,097.69570		0.10977	1,042.08430	0.10421	1,097.696	13.05		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	50.69570		0.00507	60.08430	0.00601	50.696	13.05		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	1,010.93300		0.10109	957.22230	0.09572	1,010.933	13.03		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	63.93300		0.00639	75.22230	0.00752	63.933	13.03		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51700		1.51700	1.51020	1.51020		13.93		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	716.03660		0.07160	682.72770	0.06827	716.037	13.83		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	446.03660		0.04460	480.72770	0.04807	446.037	13.83		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	666.06060		0.06661	635.16510	0.06352	666.061	13.93		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	496.06060		0.04961	533.16510	0.05332	496.061	13.93		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	620.86910		0.06209	591.96740	0.05920	620.869	14.08		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	550.86910		0.05509	589.96740	0.05900	550.869	14.08		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>369,415,224.90</b>	<b>37,690</b>	<b>1 802 412.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		13.94094	99.94188	13.90718				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		27.26037	108.85858	27.19500				0.00	0	24,000,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.08381	100.00011	10.05938				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		9.00175	111.70673	8.98007				949,507,205,000.00	8,500,000	62,250,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.76626	100.63261	7.74670				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.86614	100.64155	7.84634				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.97312	8.00000	46.96294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	101.73855	11.92330	101.73855	11.89624			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.09474	105.29362	25.03712		1,471,478,339,500.00	13,975,000	18,917,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	50.64288	105.62267	50.52630			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.60704	100.96284	10.58026			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.75511	111.66393	15.71655			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	79.14971	100.00003	78.92801			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	33.66805	215.58145	33.66804			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.82801	134.94825	31.73576		536,674,076,046.00	3,976,888	1,988,444.00	
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.52959	269.82094	3.51307			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	28.79390	100.53123	28.72145			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	56.40652	100.25380	56.26956		902,284,200,000.00	9,000,000	298,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.99922	100.10451	14.96284			0.00	0	3,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.24218	100.10764	8.22220			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.38990	100.11256	7.37197			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.36571	100.11573	7.34785			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.33083	113.03853	26.26680			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.85378	102.88112	27.78457			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.55793	106.71879	34.47771		106,718,790.00	1,000	18,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.43096	37.85427	101.43096	37.76140				0.00	0	7,000,000.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	28.43799	100.69530	28.36866				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.13811	101.53927	11.11015				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.44799	101.47729	16.40672				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.05611	101.61005	9.03336			203,220,100,000.00	2,000,000	0.00	
ABL16	On 25/03/2016	Spot Bond	100.00000	8.77951	100.00000	8.75824				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	70.89083	108.48706	70.75085			4,664,943,580.00	43,000	1,141,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	80.02992	101.57306	79.80108				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	85.30351	100.00000	85.03185				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	33.70165	215.26681	33.70164				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	48.69027	133.33110	48.54820				0.00	0	1,100,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.47893	122.14204	22.41853				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.40217	113.35700	8.38086				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.40292	100.00000	5.39029				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	19.22066	123.70523	19.16959				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.51115	102.18114	19.23669				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.53521	99.83242	10.50945				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.30380	99.82309	10.27888			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.60413	99.81405	10.57849			0.00	0	650,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.94373	106.48741	5.92922			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.31013	100.00000	27.24396			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.60033	165.75435	4.58463			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.48799	157.68318	15.43704			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.73824	170.05600	3.72524			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	2.35817	172.68858	2.34989			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	33.67233	215.54135	33.67232			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	33.66744	215.58717	33.66743			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.39225	71.58015	7.38133			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.39225	71.58015	7.38133			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.54987	84.61000	13.52713			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	21.12439	92.57000	21.08650			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	12.02686	100.05362	11.99771			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.87168	95.34000	18.83709			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.45619	100.00000	35.38893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	17.59574	94.00000	17.56382			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	16.49544	94.99000	16.46529			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.96125	89.20000	24.91769			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.69274	90.02000	23.65111			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.71596	101.37010	8.69411			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.57525	101.21709	10.09349			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.56266	89.83000	31.50620			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	24.19606	136.93312	24.12682			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.84917	102.86000	26.79720			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	27.27448	96.69000	27.22299			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	26.20936	96.61000	26.15992			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.78040	96.38000	25.73185			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.58579	99.94804	8.56500			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	20.29926	121.81240	20.24685			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	83.32702	104.20000	83.13947			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.68695	101.30453	10.66018			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	23.26895	93.54000	23.22607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	92.85000	22.07517	92.85000	22.03470			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.23625	103.39542	2.23110			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.75384	149.61017	1.74850			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.72993	196.08295	2.71970			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.35897	95.40000	18.32503			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	78.53497	107.27000	78.35413			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	18.20853	94.09000	18.17482			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.45758	100.00000	9.44279			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.40208	100.00000	3.39552			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	13.17084	100.00000	13.14536			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	10.00728	114.69202	9.98267		8,601,901,500.00	75,000	4,351,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	27.03016	105.76936	26.96684		580,779,555,760.00	5,491,000	6,674,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.80008	102.79126	10.77550		11,512,621,120.00	112,000	3,293,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	9.12888	101.48825	9.10854		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	15.65038	110.44192	15.61303		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	42.10572	125.04605	41.98932		0.00	0	3,700,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.45599	4.00000	122.43042		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	3.49086	274.59193	3.47433		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.41379	123.88924	5.39885			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.86614	128.40915	2.85802			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	92.75694	99.53952	92.44382			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	85.27591	100.07265	85.08374			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.76592	100.00000	22.71017			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	84.79331	100.53957	84.53907			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	98.85001	101.66199	98.58783			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	84.79331	100.53957	84.53907			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	94.35378	101.42690	94.11543			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	99.74399	102.82057	99.49648			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.83153	111.03772	22.77679			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	23.38422	100.83941	23.32522			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.61641	100.86237	23.55683			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.90685	101.18756	26.83876			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	79.66555	100.06785	79.44102			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	79.65007	100.06721	79.42559			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	23.15196	100.81643	23.09356			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.95042	54.43317	8.93977			0.00	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	100.61624	60.21119	100.61624	60.05958				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.12230	99.86961	54.98745				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.55809	100.00000	21.51719				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	79.85643	100.07583	79.63135				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.75431	100.07969	20.70399				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.49467	100.08857	21.44256				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	20.42424	100.07573	20.37472				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.64726	100.07841	20.59720				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.74539	100.07959	20.69509				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	11.20378	103.08180	11.17808				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	11.20378	103.08180	11.17808				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	11.25563	103.10163	11.22980				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.60659	100.07361	15.56876				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	11.25563	103.10163	11.22980				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	11.15191	103.06198	11.12633				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	79.64238	30.90471	79.64238	30.85515			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.38282	100.07204	27.31644			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	56.41706	100.07100	56.28030			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.31891	99.94507	15.28183			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	56.41706	100.07100	56.28030			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.23913	100.07684	8.21916			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.08112	100.07933	8.06154			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.03836	100.08039	8.01888			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.83178	100.07826	7.81279			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.16638	100.06560	56.03023			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.74678	100.07361	8.72558			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	96.73304	101.31884	96.38317			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.54124	110.28658	9.51602			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	56.24157	100.06728	56.10524			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	55.14929	105.71996	55.02014			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	63.36592	100.99526	63.20584			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.64747	101.18059	8.62583			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.59493	102.01291	8.57327			0.00	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	10.77905	100.00000	10.75860				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	63.93430	101.04786	63.77450				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.75023	100.00000	4.73967				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.94286	100.00000	4.93199				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	15.08276	72.59933	15.06023				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.32141	127.83552	2.31518				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.41007	127.87043	2.40359				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.63292	100.07569	7.61441				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	41.27699	100.62321	41.17306				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	41.27699	100.62321	41.17306				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	63.93430	101.04786	63.77450				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	40.58484	100.51806	40.48274				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	38.79504	100.07299	38.70100				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	38.75355	100.07235	38.65961				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.40430	101.33418	7.38615				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	13.08240	100.41093	13.05059				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.39407	101.33457	7.37593				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond		103.90444	10.92294	103.90444	10.89772		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		103.93140	10.97352	103.93140	10.94818		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond		100.22094	27.40709	100.22094	27.34056		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		100.59173	11.19851	100.59173	11.17125		42,349,118,330.00	421,000	258,500.00
ACL144		On 20/12/2016	Spot Bond		99.93469	10.66290	99.93469	10.63709		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond		100.07603	7.64211	100.07603	7.62359		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond		100.93686	63.03074	100.93686	62.87677		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond		100.27790	56.07488	100.27790	55.93869		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond		100.06196	55.99591	100.06196	55.86018		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond		100.07446	10.80894	100.07446	10.78274		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond		100.76536	61.80027	100.76536	61.64445		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond		100.06587	26.90268	100.06587	26.83747		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond		100.06402	26.76435	100.06402	26.69947		300,192,060,000.00	3,000,000	3,000,000.00
ACL155		On 20/03/2015	Spot Bond		100.06760	27.03287	100.06760	26.96735		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond		100.07424	10.78904	100.07424	10.76288		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond		100.07047	10.44053	100.07047	10.41522		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond		100.06619	26.92709	100.06619	26.86183		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond		100.06739	27.01660	100.06739	26.95111		0.00	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	102.65284	10.33841	102.65284	10.31516			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.81758	100.06844	19.76954			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.96778	100.06674	26.90241			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.21240	100.09530	40.11490			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.85703	100.18292	19.80885			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	56.07512	100.06691	55.93919			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	12.01049	108.26890	11.98197			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.54437	100.07386	9.52123			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.30356	103.66222	5.29087			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	27.00846	100.06728	26.94299			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.72836	100.06735	19.68054			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.47329	100.07626	9.45033			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.93303	100.07891	7.91379			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.41855	100.07361	7.40057			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	79.69336	100.07223	79.46875			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.93220	100.07839	38.83782			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.15566	100.07574	20.10681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	100.08155	9.97780	100.08155	9.95360			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.47329	100.07626	9.45033			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.98447	100.07944	7.96511			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.63474	100.07796	9.61137			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.54532	100.07839	7.52703			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.48661	100.07515	12.45634			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.79209	100.07965	7.77320			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.92616	100.08103	7.90694			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	79.49468	100.06425	79.27064			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	79.51536	100.06489	79.29126			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.66497	100.06989	19.61730			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.13453	100.07148	15.09784			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.83447	100.08134	7.81548			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.83447	100.08134	7.81548			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.53269	100.08737	10.50715			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.74639	100.07679	8.72519			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.45199	100.08652	10.42664			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.48225	100.08684	10.45683			0.00	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	100.08737	10.53269	100.08737	100.08737	10.50715			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.53278	85.50175	85.50175	7.51798			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.00114	100.08315	100.08315	7.98175			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.00114	100.08315	100.08315	7.98175			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01942	100.00000	100.00000	0.01938			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01874	100.00000	100.00000	0.01869			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.77208	100.00000	100.00000	8.75471			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	88.37772	100.00000	100.00000	88.16425			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	88.16425	100.00000	100.00000	87.95181			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	100.00000	1.41393			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	107.69457	103.67806	103.67806	107.39462			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.53496	100.00000	100.00000	1.53124			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	86.57076	100.00000	100.00000	86.37128			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.92880	100.00000	100.00000	3.91897			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.68715	100.56844	100.56844	28.61495			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.31984	100.63477	100.63477	29.24600			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.74140	100.67892	100.67892	29.66647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.28502	101.20949	17.24176			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.06967	101.34649	18.02438			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.11389	101.52904	19.06591			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	8.82128	108.27946	8.80056			0.00	0	3,986,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	14.16495	124.59492	14.12731			0.00	0	2,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.07805	100.00000	32.99613			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	16.22977	115.64616	16.18957		1,675,481,566,080.00	14,488,000	16,148,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.88611	100.00000	33.80220			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.51675	100.00000	16.48000			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	5.14677	154.79211	5.13007			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	44.52602	129.92747	44.40307			0.00	0	1,000,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	98.95282	101.15622	98.68238			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.87259	99.92565	11.84353			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	9.45687	112.23984	9.43388			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.49053	101.18527	22.43425			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.36587	101.23711	10.33992			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.64176	100.00000	54.50793			0.00	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	100.00000	10.00948	100.00000	9.98441				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	19.50763	114.82122	19.45933				5,281,776,120.00	46,000	46,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.84779	99.81750	9.82371				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	80.86307	100.11329	80.63183				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.90450	103.73691	70.76758				1,452,316,740,000.00	14,000,000	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	37.60319	99.83571	37.51123				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.16895	105.24488	34.09009				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	10.62590	111.52726	10.60020				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	62.86054	100.88946	62.70188				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.04897	104.32215	19.00052				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	84.58217	99.81811	84.39615				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.91454	102.00706	22.85741				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.90550	101.95171	22.84843				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.97980	99.81798	14.94318				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.59644	101.94160	18.55010				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.43175	104.59763	12.40006				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.02618	99.81335	17.98210				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.02618	99.81335	17.98210			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.02617	99.81340	17.98209			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.42642	101.35805	18.38075			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.16575	102.22265	19.11787			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.91454	102.00706	22.85741			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.89618	102.70168	15.85631			0.00	0	750,000.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.67871	102.35327	12.64701			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.69253	99.82359	14.65661			0.00	0	1,500,000.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.88534	99.81671	12.85384			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.88534	99.81671	12.85384			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	39.18450	99.82722	39.08868			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	53.47275	99.86832	53.47273			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	21.96716	97.82330	21.91440			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.00969	103.70924	11.97931			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.22561	99.79214	13.19328			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.39443	100.04409	11.36652			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	2.28615	99.77076	2.28056			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.07879	92.33087	12.05125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	99.87024	77.35556	99.87024	77.14208			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.63742	99.83486	16.59674			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.83378	99.06007	8.81233			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.59960	99.81958	0.59814			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.67189	100.00000	1.66795			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	1.38628	100.00000	1.38351			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.00000	1.38628	100.00000	1.38351			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	1.38628	100.00000	1.38351		800,000,000,000.00	8,000,000	2,000,000.00	
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.44477	100.00000	1.44115			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	8.61150	100.00000	8.58993			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.00000	51.32853	100.00000	51.20000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.76512	104.16088	21.70984			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.56893	103.97505	17.52436			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.09499	106.00425	16.05346			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.08526	99.75847	13.05328			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24676	99.75846	0.24616			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.22389	100.00000	0.22344			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.14193	100.00000	0.14165			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.45729	100.00000	7.44314			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82800	100.00000	18.78188			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13560	100.00000	17.09363			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57753	100.00000	10.55162			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.60237	100.00000	10.57668			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78873	100.00000	12.75741			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08122	100.00000	11.05408			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	39.13071	102.32067	39.03395		306,962,010,000.00	3,000,000	1,500,000.00	
BCP2	On 30/09/2015	Spot Bond	102.37811	21.90736	102.37811	21.85316		0.00	0	0.00	
BCP67U	On 24/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525		0.00	0	0.00	
BCP68U	On 15/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078		0.00	0	0.00	
BCP69U	On 07/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677		0.00	0	0.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	2.44609	169.54509	2.43781		0.00	0	0.00	
BD0205	On 28/04/2028	Spot Bond	150.32167	11.40022	150.32167	11.37160		0.00	0	0.00	
BD0206	On 02/03/2028	Spot Bond	150.48996	5.26119	150.48996	5.24797		0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	105.72100	11.33734	105.72100	11.31093		0.00	0	0.00	
BD310A	On 08/05/2014	Spot Bond	101.02420	43.43261	101.02420	43.32285		0.00	0	2,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	101.68745	81.77997	101.68745	99.62480	0.00	0	0.00			
BD310C	On 18/02/2014	Spot Bond	100.66680	60.78475	100.66680	60.63163	0.00	0	0.00			
BD311A	On 08/02/2014	Spot Bond	100.64029	61.86359	100.64029	61.70779	0.00	0	0.00			
BD311B	On 04/07/2013	Spot Bond	104.00756	99.61626	104.00756	99.23546	0.00	0	0.00			
BD311C	On 31/10/2013	Spot Bond	100.90417	63.03896	100.90417	62.87983	0.00	0	0.00			
BD311D	On 31/03/2013	Spot Bond	101.68177	53.10598	101.68177	53.10596	0.00	0	0.00			
BD311E	On 07/12/2023	Spot Bond	100.33377	7.58995	100.33377	7.57151	0.00	0	0.00			
BD311F	On 20/09/2014	Spot Bond	100.06919	38.54954	100.06919	38.45610	0.00	0	0.00			
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.51883	100.00000	37.42488	0.00	0	0.00			
BEER01	On 19/07/2013	Spot Bond	100.00000	81.17190	100.00000	81.00029	0.00	0	0.00			
BEER02	On 28/03/2018	Spot Bond	5.00000	100.08055	5.00000	100.06712	15,672,500,000,000.00	134,500,000	1,001,000,000.00			
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.66090	101.11913	13.62674	0.00	0	0.00			
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.71519	101.12772	13.68088	0.00	0	0.00			
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.87802	101.15348	13.84330	0.00	0	0.00			
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.42038	101.23934	14.38427	0.00	0	0.00			
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.96212	101.32517	14.92462	0.00	0	0.00			
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.47577	101.56516	16.43440	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.57200	100.00000	6.55573			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.98334	100.93890	10.95591			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.36649	100.99127	11.33810			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.53061	101.01372	11.50180			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.58531	101.02120	11.55635			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.24118	101.11093	12.21057			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.11436	101.23048	13.08154			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.11327	100.00000	4.10308			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.11327	100.00000	4.10308			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.00714	100.10441	9.98288			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.56082	100.11338	10.53522			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.71182	100.11583	10.68584			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.59171	107.76177	11.56459			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.16476	100.12316	11.13767			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.75614	100.13609	10.73005			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.43402	110.26280	38.34090		15,877,843,200.00		144,000	3,225,000.00

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	100.53667	8.45469	100.53667	8.43342			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	75.72638	96.69296	75.57477			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.10744	100.49749	15.06944			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.00978	100.00000	6.99223			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.36636	100.60117	7.34781			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.12720	100.49926	15.08916			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.45330	100.52855	15.41443			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.04590	100.58172	16.00551			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.51065	100.80214	18.46397			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.34720	101.17004	14.31089			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	86.05726	100.10916	85.86106			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	82.26860	100.17136	82.08755			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.54240	100.07370	56.40534			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	89.74906	100.27042	89.54036			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.06016	100.00000	10.03552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	112.83919	38.29412	112.83919	38.19958			5,303,441,930.00	47,000	3,436,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	20.28631	121.22515	20.23328			3,515,529,350.00	29,000	29,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.32374	101.55684	15.28527			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.00631	100.95576	42.89771			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.95343	108.79348	19.90561			11,532,108,880.00	106,000	8,498,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.85958	109.29382	11.83152			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.61806	101.38676	11.58860			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.63835	110.62195	12.60765			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.53335	100.52977	21.47917			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	15.01586	105.82127	14.98067			11,851,982,240.00	112,000	2,683,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.86620	100.81182	10.83879			0.00	0	13,600,000.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.85928	105.70562	11.83152			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	17.03877	100.97754	16.99573			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.29396	100.26196	10.26897			0.00	0	18,650,000.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.31652	123.26011	13.28144			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.95115	119.72199	12.91781			0.00	0	1,350,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.49372	123.54995	9.46894			0.00	0	1,250,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.38091	100.40002	14.34594			0.00	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	107.22537	18.24726	107.22537	18.20474			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.73845	100.86678	30.66088		201,733,560,000.00	2,000,000	1,000,000.00	
CGR7	On 22/07/2014	Spot Bond	102.24997	48.74773	102.24997	48.62459			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.68616	102.59156	30.60843			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.00123	100.41408	21.94773			0.00	0	1,000,000.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.28818	100.18762	42.18556			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	85.27583	100.07319	85.08366			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	85.27583	100.07319	85.08366			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	85.27583	100.07319	85.08366			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	84.77996	100.53672	84.52577			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	85.29635	100.07373	85.10413			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	85.09120	100.06833	84.89945			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	84.92708	100.06400	84.73570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.60353	91.01056	100.60353	90.79062			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	26.57375	101.15466	26.50651			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	82.33137	99.83222	82.15066			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	26.44417	101.14186	26.37728			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	79.66287	100.06829	79.43835			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	79.57259	100.06451	79.34832			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	27.12885	101.20948	27.06018			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	86.39190	100.61649	86.11795			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	86.30287	100.58787	86.02927			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	85.01912	100.59448	84.76409			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	85.33738	100.07482	85.14506			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	85.19377	100.07103	85.00178			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	79.75316	100.07206	79.52837			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	71.54694	106.64650	71.40754			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	108.69828	103.71200	108.40365			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	70.66910	104.51633	70.53326			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	87.54834	100.85780	87.26839			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	57.51973	100.09542	57.38027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	100.79729	57.04606	100.79729	56.90688			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.04606	100.79729	56.90688			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	99.13904	101.28023	98.87634			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	30.19878	100.83563	30.12260			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.96576	100.00000	20.91497			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.79558	100.00000	20.74520			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.74784	100.07575	15.70966			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.95893	100.00000	47.83883			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	53.19107	100.04314	53.19105			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	53.48008	100.23356	53.48007			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	53.30010	100.08420	53.30009			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.05746	53.30722	100.05746	53.30721			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.83605	100.00000	46.72007			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	15.22946	100.06980	15.19253			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.75376	100.15069	14.71797			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.55941	99.78582	12.53136			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.75376	100.15069	14.71797			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.73220	101.41261	12.70028			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.96194	100.22617	43.85522			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.01562	100.17009	44.90640			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.96070	108.36668	7.94169			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.79538	99.52839	15.75599			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.07792	108.34841	3.07029			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	14.14963	102.60151	14.11782			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.21690	100.25498	45.10711		160,407,968,000.00	1,600,000	800,000.00	
CLN196	On 15/06/2016	Spot Bond	100.15069	14.75376	100.15069	14.71797			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.75376	100.15069	14.71797			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	107.96614	3.50353	107.96614	3.49496	0.00	0	0.00			
CLN199	On 13/09/2016	Spot Bond	107.75628	8.37287	107.75628	8.35246	0.00	0	0.00			
CLN200	On 20/12/2016	Spot Bond	100.11142	14.21305	100.11142	14.17859	0.00	0	0.00			
CLN210	On 20/06/2013	Spot Bond	100.08593	85.75996	100.08593	85.56667	0.00	0	0.00			
CLN211	On 20/12/2013	Spot Bond	100.10498	57.97596	100.10498	57.83538	0.00	0	0.00			
CLN213	On 12/10/2014	Spot Bond	101.25895	29.74421	101.25895	29.66972	0.00	0	0.00			
CLN214	On 12/10/2014	Spot Bond	101.27689	29.80267	101.27689	29.72803	0.00	0	0.00			
CLN215	On 17/10/2016	Spot Bond	105.79026	16.47411	105.79026	16.43573	0.00	0	0.00			
CLN216	On 11/10/2014	Spot Bond	101.32709	36.86225	101.32709	36.77993	0.00	0	0.00			
CLN217	On 11/10/2014	Spot Bond	101.30689	29.91055	101.30689	29.83561	0.00	0	0.00			
CLN219	On 20/10/2016	Spot Bond	101.18509	12.02262	101.18509	11.99253	0.00	0	0.00			
CLN220	On 20/10/2016	Spot Bond	101.19643	12.02066	101.19643	11.99058	0.00	0	0.00			
CLN221	On 20/10/2016	Spot Bond	105.99233	16.49097	105.99233	16.45248	0.00	0	0.00			
CLN222	On 20/10/2016	Spot Bond	105.99233	16.49097	105.99233	16.45248	0.00	0	0.00			
CLN223	On 15/06/2014	Spot Bond	107.65143	42.18050	107.65143	42.07137	0.00	0	0.00			
CLN224	On 15/06/2014	Spot Bond	110.88445	42.41283	110.88445	42.30018	0.00	0	0.00			
CLN225	On 09/12/2016	Spot Bond	104.90153	14.90431	104.90153	14.86982	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	100.07790	11.08765	100.07790	11.06077			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.94383	100.08711	11.91487			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	85.96702	100.16277	85.77048			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	85.98356	100.16385	85.78699			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.98522	101.18605	30.90768		20,237,210,000,000.00	200,000,000	100,000,000.00	
CLN231	On 17/01/2015	Spot Bond	101.18605	30.98522	101.18605	30.90768			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.36107	100.17539	45.25101			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	99.46891	101.40617	99.20502			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	99.46891	101.40617	99.20502			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.49231	100.16285	15.45473			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	11.00826	100.71861	10.98051			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.20213	100.07925	11.17497			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.63927	100.51081	28.56723			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.28456	100.54638	11.25616			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.57478	103.07581	10.55052			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.57478	103.07581	10.55052			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	28.56725	100.51075	28.49539			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	28.58404	100.51227	28.51213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	99.62826	15.96716	99.62826	15.92731				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.65708	100.86363	15.61758			100,863,630,000.00	1,000,000	500,000.00	
CLN248	On 14/03/2015	Spot Bond	100.17567	27.25287	100.17567	27.18675				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.36548	100.84631	15.32672				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	26.59200	99.94994	26.52760				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	26.59200	99.94994	26.52760				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	26.59200	99.94994	26.52760				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	26.59200	99.94994	26.52760				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	26.59200	99.94994	26.52760				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	26.73756	99.94850	26.67280				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.40863	99.94597	10.38343				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.40863	99.94597	10.38343				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.40863	99.94597	10.38343				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.40863	99.94597	10.38343				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.40863	99.94597	10.38343				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.45791	99.94556	10.43259				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.36886	110.57517	9.34648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	100.09271	40.01171	100.09271	39.91470			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	41.13771	100.59304	41.03415			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	68.79012	99.85267	68.79012			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	56.57641	100.09928	56.43923			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	56.57641	100.09928	56.43923			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.45301	101.01926	10.42660			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.03747	100.09028	11.01071			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.88067	100.79299	14.84315			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.55040	100.10632	12.51997			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.32186	100.07520	9.29925			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.27140	100.07467	9.24892			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.32230	100.07203	9.29970			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.57497	100.58176	9.55087			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.09532	100.62464	11.06737			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.06739	100.62450	11.03953			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.30212	100.07182	9.27957			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.47472	100.10367	22.42023			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.63698	100.32695	9.61356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.05044	19.62285	100.05044	19.57529				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.32371	99.94992	19.27692				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.84326	100.07255	19.79515				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.22995	100.08473	10.20515				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.22995	100.08473	10.20515				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.22995	100.08473	10.20515				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.22995	100.08473	10.20515				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.16859	100.79550	10.14294				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.79167	100.46527	9.76759				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.35373	99.93367	10.32866				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.35373	99.93367	10.32866				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.25388	99.93449	10.22906				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.14418	99.84728	10.11937				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.25388	99.93449	10.22906				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.21753	99.84633	10.19281				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.48604	100.08705	1.48244				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.14418	99.84728	10.11937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	99.84728	10.16797	99.84728	10.14337			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.21753	99.84633	10.19281			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.52815	100.00000	5.51476			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.63012	100.00000	5.61647			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.48612	100.08579	1.48251			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01835	100.00000	0.01830			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	102.93009	9.54000	102.88471			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.88837	10.07000	101.87010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	100.00000	2.19097	100.00000	2.18663				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01485	100.00000	0.01482				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01796	100.00000	0.01790				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.51759	100.00000	2.50425				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	1.01692	100.00000	1.01221				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.88201	8.81000	101.79055				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.00000	8.72794	100.00000	8.70479				0.00	0	40,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.98115	100.00000	21.93196				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.98115	100.00000	21.93196				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.74044	35.42491	0.73978				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	40.09318	156.72722	40.09317				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	62.64101	156.52494	62.63475				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	95.84181	100.90305	95.59589				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	95.84181	100.90305	95.59589				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.84232	164.96027	5.81995				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	101.04302	98.96405	100.78839				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	101.06235	98.95402	100.80769				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	100.00000	13.90347	100.00000	13.86979			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	104.84584	102.57148	104.56463			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.99740	127.81539	9.97029			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	22.27715	80.28000	22.24121			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.33033	80.11138	22.29436			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.99635	101.51920	10.96875			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.99635	101.51920	10.96875			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.12581	100.07895	13.09399			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.67953	100.07296	10.65363			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.57465	100.07419	9.55143			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.43555	101.51807	97.07989			0.00	0	3,800,000.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.67509	100.07839	9.65164			0.00	0	7,600,000.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.71217	101.17107	10.68537			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	112.14249	15.26004	112.14249	15.22317				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	103.02776	102.77374	102.75603				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.47686	104.83082	12.44800				0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.55139	123.34967	13.51568				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.61897	109.68398	21.56710				0.00	0	13,000,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.54637	116.79754	9.52253				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.40071	100.46415	28.33008				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.97123	100.49279	10.94364				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	28.31067	100.39083	28.24185				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.90000	100.94063	21.84469				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	52.79252	100.00000	52.79250				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	52.37578	101.22658	99.72343				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	16.40798	100.00000	16.36735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	6.86000	100.06145	6.86000	100.04916			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	95.79196	100.00000	95.54760			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	55.20088	102.15380	45.77103		408,615,200,000.00		4,000,000	2,000,000.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.50628	102.26580	24.41309			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	81.49256	102.03232	66.57827			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	74.10711	105.76710	73.95590			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.49422	127.91650	19.44133			0.00	0	112,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.48614	116.63462	9.46209		34,617,271,850.62		296,801	95,068,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	9.16142	119.62218	9.13772		245,577,277,831.38		2,052,941	188,466,941.00
E170	On 01/08/2020	Spot Bond	146.45461	11.12177	146.45461	11.08806			0.00	0	23,141,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.44824	104.01633	16.40605			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	35.39614	100.57434	35.30995			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	14.41997	100.62205	14.38484			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.87241	100.65378	5.85811			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.39028	100.68546	2.38446			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.68487	128.03785	13.64772			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.61000	119.35922	1.61000	119.34200			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.54100	104.49020	2.53486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	117.22671	10.73734	117.22671	10.71001				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.68740	117.96601	9.66302				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	13.27621	108.44717	13.24446				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	21.02099	100.61804	20.96806				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.79489	100.74391	61.63912				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.64794	100.00000	34.56401				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.74321	100.00000	56.60112				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	96.87637	100.00000	96.62669				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	92.10242	100.00000	91.87667				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	32.33447	124.62183	32.24483				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	28.23158	105.65441	28.16550				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.98250	106.40064	20.92878				0.00	0	1,350,000.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.47189	101.27791	11.44315				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.00000	1.33634	100.00000	100.00000				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.94003	100.72291	29.86458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	41.66821	100.66122	41.56326			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.60649	100.64003	7.58734			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	42.24202	100.73714	42.13555			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.43596	100.71039	8.41471			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	87.53472	100.58516	87.25276			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	41.27354	100.60896	41.16962			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	21.22089	100.62801	21.16746			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	87.54295	100.58802	87.26095			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.99757	100.58833	6.97995			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.32978	100.61654	7.31133			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.47685	107.62781	19.43107			0.00	0	6,017,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	13.07645	115.04070	13.04383		940,591,054,671.30	8,176,159	167,171,159.00	
ES23	On 25/01/2023	Spot Bond	123.79417	9.68794	123.79417	9.66220		908,401,619.46	7,338	43,257,338.00	
ES26	On 02/04/2026	Spot Bond	101.89369	7.72354	101.89369	7.70618		78,890,272,439.29	774,241	16,350,241.00	
ES33	On 15/09/2033	Spot Bond	8.80000	88.14612	8.78000	88.29612		15,941,164,800.00	1,811,496	649,471,496.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	21.06210	100.52379	21.00911		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.83802	101.23849	64.67569		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.89600	100.00000	11.86622			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.57640	100.00000	11.54741			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	88.28861	100.72700	88.00203			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	88.35737	100.75346	88.07049			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	88.57737	100.83807	88.28958			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	88.70112	100.88562	88.41280			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.30975	106.83968	35.22772		4,135,258,020,075.52	38,705,264	33,757,132.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	11.31262	102.29365	11.28698			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.61803	100.22508	11.58983			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.39219	100.22502	8.37182			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	12.04649	101.16350	12.01635			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.41265	101.09860	8.39208			0.00	0	1,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.60150	109.77327	14.56644			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.13911	98.22086	9.11732			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	63.30483	100.00000	63.15686			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	33.65460	215.70757	33.65459			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	81.56409	105.50847	81.37954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.92118	127.58470	2.91294			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.49857	273.62971	3.48205			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.74946	149.98730	1.74412			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.69841	199.45863	2.68817			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.45918	121.07209	20.40661			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.95522	100.00000	25.89809			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.95522	100.00000	25.89809			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.90670	52.69690	3.90217			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.62601	33.20196	3.62316			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.90287	31.98407	3.89990			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	81.80757	100.00000	81.62856			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	47.82726	100.55103	47.72035			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	96.60855	101.09338	96.35959			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.21041	100.83125	15.17204			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	59.12380	100.12935	58.98041			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	56.76797	100.07866	56.63034			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.87785	100.80714	14.84033			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.87785	100.80714	14.84033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	10.07978	100.52930	10.05525			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.68034	100.79281	14.64333			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.03755	100.08975	11.01079			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	90.11055	100.50743	89.89454			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.17721	100.15766	15.14040			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.72600	100.07580	9.70242			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.55332	100.08460	10.52774			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.48804	100.10209	40.38987			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.94108	98.00000	9.91593			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.64446	100.00000	9.61959			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.02950	100.15523	14.99304			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.53269	100.08737	10.50715			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.44920	100.10732	12.41901			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.30637	100.11620	13.27411			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.09887	100.08283	10.07438			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.94093	102.36455	10.91387			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.50620	100.12857	14.47102			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	100.08579	10.38136	100.08579	10.35619		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	8.15053	100.00000	8.12951		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.10168	11.90458	100.10168	11.87571		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.12161	13.83070	100.12161	13.79716		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.09179	10.95640	100.09179	10.92983		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.09811	11.56164	100.09811	11.53360		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.11547	13.23579	100.11547	13.20370		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.10701	12.41895	100.10701	12.38883		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.12057	13.72987	100.12057	13.69658		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.12805	14.45579	100.12805	14.42073		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.11516	13.20554	100.11516	13.17352		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.11151	12.85259	100.11151	12.82142		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.09968	11.71293	100.09968	11.68453		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.09779	11.53138	100.09779	11.50341		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.12327	13.99203	100.12327	13.95809		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.12172	13.84078	100.12172	13.80722		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.11745	13.42738	100.11745	13.39481		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.12348	14.01218	100.12348	13.97820		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	12.16681	100.10439	12.13731			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.99675	100.09221	10.97009			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.54392	100.07700	9.52079			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.58686	100.12940	14.55147			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.83808	100.09221	39.74149			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.56406	100.10419	22.50935			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.94436	100.72629	13.90922			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	22.14489	100.09926	22.09119			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.35110	100.08547	10.32600			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.21217	98.00000	2.20657			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.68252	100.08652	9.65904			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.87868	100.07817	8.85716			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.15342	100.08103	9.13123			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.84924	100.10890	11.82051			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	75.78686	100.20368	75.57890			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.82076	100.21459	38.72654			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	77.23312	100.20368	77.02120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.19795	38.73233	100.19795	38.63833			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.48647	100.07944	1.48287			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.60892	100.38297	0.60744			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	80.70175	100.00000	80.52516			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	80.70175	100.00000	80.52516			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.41674	100.00000	1.41393			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	48.27826	100.57737	48.17031			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	44.80831	101.33365	44.69603			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.00408	100.08266	20.95316			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.36056	100.08218	16.32090			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.76473	101.28616	64.60250			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.36410	98.45245	10.33934			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	99.15109	101.29693	98.79125			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.51837	100.06887	38.42500			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.84099	101.11641	10.81387			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.98278	115.36587	5.96774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	100.08387	13.57420	100.08387	13.54129				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.66193	100.08483	13.62880				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.58345	115.54905	4.57191				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.86580	113.64754	32.79751				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.20520	115.36587	4.19463				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.10321	117.71276	6.08763				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.80383	118.00209	10.78079				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.97817	101.27177	11.94817				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.09212	100.00000	18.04829				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.76617	100.20020	17.72305				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.18150	100.17418	16.14224				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.35379	4.73000	109.32880				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.37839	100.17741	16.33865				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.54013	100.07144	10.51457				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.63532	100.08326	11.60711				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.46603	100.11237	30.39215				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.10852	100.09907	13.07673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.09502	12.73030	100.09502	12.69943			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.36649	100.08049	11.33894			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.39385	100.16123	15.35649			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.35654	100.08038	11.32901			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.92009	97.80179	29.84904			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.89599	100.16949	15.85743			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.29353	100.83728	15.25495			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	91.90036	99.94942	91.59108			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	93.09684	101.49845	92.77917			0.00	0	4,500,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	91.98339	99.46188	91.67518			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	92.95764	103.49133	92.63486			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	92.23976	97.69123	91.93565			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	91.98187	100.87998	91.66973			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	92.28390	101.02852	91.97031			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	92.65485	101.21079	92.33949			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	92.88771	101.32512	92.57124			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.15659	144.28965	19.09821			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	83.99273	100.90946	83.74089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	43.89882	103.60434	43.78662				538,742,568,000.00	5,200,000	1,950,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.31068	101.69223	21.25711				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.88107	103.43851	16.83799				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.78627	102.25429	8.76408				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.56947	101.76484	8.54767				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.41252	100.00000	8.39656				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.59848	261.70847	3.58198				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.50050	273.38978	3.48398				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.64252	256.75899	3.62604				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.64256	123.65104	2.63555				7,419,062,400,000.00	60,000,000	10,000,000.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.01860	101.04016	7.99857				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.93029	123.78317	2.92221				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.45873	101.29456	14.42251				202,589,120,000.00	2,000,000	500,000.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.64708	101.45459	10.62037				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	92.44026	101.10626	92.12593				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.88835	100.92257	7.86843				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.09082	100.00005	55.95493				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	2.50432	98.38735	2.49853			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	52.24644	101.21006	52.24643			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	89.63791	100.42877	89.42266			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.86431	100.00000	0.86215			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.18302	104.97509	12.15220			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	87.62361	100.28475	87.41839			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	86.83031	100.19981	86.62897			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.56804	100.80772	7.54895			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.15736	101.07593	16.11784			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.41480	100.44759	8.39434			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.55479	100.17395	38.46124			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.62042	100.76967	14.58477			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	43.45755	100.98200	43.34899		3,029,460,000,000.00	30,000,000	30,000,000.00	
FRS78	On 08/08/2013	Spot Bond	100.85889	89.93634	100.85889	89.63727			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.81885	102.64440	14.78129			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	63.45956	100.85054	63.30122			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.07672	108.09035	3.06912			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	11.19767	101.11747	11.16936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	100.16642	56.63565	100.16642	56.49824			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.01318	107.16699	35.92931		43,726,811,094,750.00	408,025,000	130,029,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.52338	108.33117	25.46341		670,136,617,620.00	6,186,000	4,350,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	12.60161	107.16932	12.57225		0.00	0	7,000,000.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	10.06888	109.08100	10.04508		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	14.65333	117.62764	14.61613		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	11.82976	108.91524	11.80138		12,198,506,880.00	112,000	1,583,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	12.13548	118.59653	12.10448		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	9.58583	109.40010	9.56276		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	12.95531	86.57971	12.92973		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	16.52507	100.55204	16.48484		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	17.71743	101.32185	17.67304		303,965,550,000.00	3,000,000	0.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	21.66222	101.40666	21.60790		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	107.64302	11.50116	107.64302	11.47398		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GPT22	On 30/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA302	On 17/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99844	100.00000	99.99837			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99939	100.00000	99.99932			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99803	100.00000	99.99796			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99762	100.00000	99.99755			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.70715	101.20169	8.68536			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.81916	101.57032	10.79200			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.84723	100.58455	8.82520			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	9.01971	100.59878	8.99726			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.35309	100.62628	9.32979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.45756	100.00000	2.45122				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.76673	100.66039	9.74240				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.34088	100.70773	10.31510				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	27.87767	100.25900	27.80999				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.85790	101.08226	12.82539				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.34907	101.25499	17.30562				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	12.29089	100.11004	12.26108				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	30.28853	101.64234	30.21242				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.39984	100.23736	8.37945				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.56158	99.99999	12.53115				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.50824	101.18024	22.45192				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.15584	100.20054	9.13362				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	98.47132	101.50868	98.20983				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/04/2013	Spot Bond	101.50868	98.47132	101.50868	98.20983			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00088	100.00000	50.00087			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	85.28782	100.00000	85.10751			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	96.39710	101.18125	96.05749		809,450,000,000.00	8,000,000	4,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.76131	101.21718	22.70433			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	23.11434	107.10005	23.05349			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	98.61149	101.59173	98.34943			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	96.47330	101.22625	96.13327		303,678,750,000.00	3,000,000	0.00	
HMS1C4	On 19/07/2015	Spot Bond	101.28016	23.10413	101.28016	23.04626			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.89318	117.06290	20.83368			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	98.79278	101.69896	98.52997			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	96.61043	101.30724	96.26967			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.54456	101.36111	23.48555			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.83727	114.94363	21.77606			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	99.43507	102.07916	99.16961			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	96.79326	101.41519	96.45152			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	24.08237	101.46001	24.02196			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	99.81654	102.24978	99.54963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/04/2013	Spot Bond	102.77072		100.75162	102.77072	100.48090			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879		9.60136	120.49879	9.57638			38,680,111,590.00	321,000	31,945,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229		3.45640	278.97229	3.43987			0.00	0	99,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415		3.45260	279.46415	3.43606			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196		9.78819	109.78196	9.76456			8,343,428,960.00	76,000	29,767,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516		9.76450	110.08516	9.74088			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.07500		114.26676	1.09000	114.07082			239,934,625,000.00	223,195,000	528,288,000.00
I2038	On 31/01/2038	Spot Bond	1.84000		112.13378	1.85000	111.90217			99,361,840,000.00	54,001,000	425,325,000.00
I2050	On 31/12/2050	Spot Bond	2.04000		116.34740	2.02000	116.91402			135,621,240,000.00	66,481,000	492,572,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000		27.31548	94.50000	27.26574			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415		26.15035	111.10415	26.08763			1,888,770,550,000.00	17,000,000	8,500,000.00
IBL13	On 12/03/2015	Spot Bond	101.98179		27.40893	101.98179	27.34136			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090		19.49315	100.56090	19.44569			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156		83.60441	99.93156	83.41954			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834		57.38968	100.23834	57.25036			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793		56.75225	100.38793	56.61428			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431		49.87767	104.99431	49.76342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	110.23108	15.89133	110.23108	15.85347		1,609,373,768,000.00	14,600,000	7,300,000.00	
IBL22	On 15/03/2018	Spot Bond	114.54738	10.17180	114.54738	10.14680		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	103.99743	50.01258	103.99743	49.89766		124,796,916,000.00	1,200,000	600,000.00	
IBL24	On 21/04/2014	Spot Bond	101.06758	43.77202	101.06758	43.66259		0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	100.58995	41.02644	100.58995	40.92317		0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	111.22906	33.59129	111.22906	33.50596		0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	108.02289	13.49356	108.02289	13.46140		0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	100.81617	29.60890	100.81617	29.53421		0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	100.86946	11.17475	100.86946	11.14655		0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	123.12082	3.96884	123.12082	3.95834		0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	127.68743	2.56656	127.68743	2.55957		0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	99.85267	26.03740	99.85267	25.97371		0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	99.84531	9.90565	99.84531	9.88142		0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	108.72274	9.28082	108.72274	9.25883		0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	100.33316	19.69408	100.33316	19.64622		0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	100.11008	9.12396	100.11008	9.10184		0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	100.65809	15.86211	100.65809	15.82215		0.00	0	0.00	
IBL45	On 21/12/2018	Spot Bond	102.66026	10.65989	102.66026	10.63566		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	99.50921	9.05741	99.50921	9.03721			4,875,951,290.00	49,000	57,000.00
IBL48	On 19/03/2016	Spot Bond	100.00000	8.90821	100.00000	8.88663			0.00	0	8,500,000.00
IBL49	On 02/04/2018	Spot Bond	4.00000	100.01082	4.00000	100.00000			2,376,000,000,000.00	594,000,000	297,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	99.21446	100.00000	98.96766			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00163	100.00000	0.00162			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	25.08891	100.89947	25.03266			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	25.08891	100.89947	25.03266			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.70031	101.97863	9.67825			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.51418	100.89947	9.49285			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.21548	4.00000	100.20469			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	13.86990	100.90751	13.83566			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.66515	100.84756	13.63143			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	13.88011	99.83295	13.84617			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	16.91658	114.58662	16.87476			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.13127	99.86601	27.06562			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.13127	99.86601	27.06562			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.70999	100.72296	10.68300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.65548	100.00000	7.63693				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	94.73995	101.81841	94.40890				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	90.53860	101.39919	90.23407				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	88.47309	101.19088	88.18288				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.95353	103.56174	26.89247				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	84.68684	100.41740	84.42293				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	60.64941	100.58388	60.49674				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	57.03615	100.00000	56.89646				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	97.36688	101.41671	97.12581				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.82256	101.24311	18.77491				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	1.79229	100,000.00000	1.70840				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 07/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	92.13577	100.81810	91.82221			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	91.34615	100.00000	91.05431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	100.70818	92.03538	100.70818	91.81059			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.87902	101.98370	15.83944		142,777,180,000.00		1,400,000	700,000.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.12647	106.31357	18.07959		265,783,925,000.00		2,500,000	1,250,000.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.65489	104.39662	17.60996		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.51393	99.99991	8.49331		0.00		0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.16378	100.36848	30.09047		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.12677	100.00021	11.09981		0.00		0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.00000	6.50000	99.98243		0.00		0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	68.39601	101.36114	99.72307		0.00		0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	100.28051	101.10456	100.01023		0.00		0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.48544	100.08473	11.45760		70,059,311,000.00		700,000	350,000.00
ING167	On 30/09/2014	Spot Bond	101.44140	36.79408	101.44140	36.70281		0.00		0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	87.17441	100.25042	86.97172		0.00		0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	89.22587	100.38408	89.01323		0.00		0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	84.41861	100.38408	84.15642		0.00		0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.83767	100.00000	22.78048		0.00		0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.61611	100.00000	14.57951		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.27920	86.34431	100.27920	86.14535			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	82.75411	100.08647	82.56675			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	81.86371	100.00000	81.68379			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	81.85192	100.00000	81.67203			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	97.08007	100.00000	96.82922			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	57.09837	100.00000	56.95377			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	57.09837	100.00000	56.95377			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	57.63894	100.00000	57.48038			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	58.28845	100.00000	58.11295			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	82.91925	100.00000	82.66254			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	55.75602	100.00000	55.61640			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	80.93842	100.00000	80.70175			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	54.66520	100.00000	54.53277			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	14.08891	100.00000	14.05478			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	79.80085	100.00000	79.57479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING207	On 19/06/2013	Spot Bond	100.00000	84.79850	100.00000	84.60708				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	79.57479	100.00000	79.35000				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	95.86021	100.90615	95.61424				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.98746	100.92542	62.82843				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.98746	100.92542	62.82843				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.65208	101.29332	65.48763				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	61.97389	100.00000	61.82375				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.62339	102.06095	27.55449			204,121,900,000.00	2,000,000	1,000,000.00	
INJ02	On 30/04/2015	Spot Bond	101.68471	26.69622	101.68471	26.62837				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	58.92454	100.42003	58.78126				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.83550	101.24581	22.77833				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.07664	101.27443	14.04138				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.58037	101.29354	10.55387				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	15.23777	107.00679	15.20193				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.30283	105.51634	48.19174			1,437,871,165,180.00	13,627,000	6,851,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	19.69733	100.55058	19.64938				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	10.65717	111.16948	10.63159			5,569,813,286,960.00	50,102,000	12,617,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	100.00000	1.33635	100.00000	1.33634			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.97665	100.64446	29.90115			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.83748	100.00026	20.78700			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	26.02548	106.83400	25.96435			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.18004	100.08056	10.15537			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.43660	100.38986	8.41608			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.78020	117.02647	2.77314			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.13879	129.51692	2.13275			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	84.32592	100.38643	84.06722			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.68950	99.81973	7.67070			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.34379	101.53934	7.32535			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.09809	101.19270	9.07532			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.38736	100.25130	8.36700			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.71333	99.94061	7.69466			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.85823	100.95973	64.69624			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.53626	92.45654	2.53068			0.00	0	2,350,000.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.46335	95.34778	2.45780			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00295	100.00000	0.00294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.52241	60.06019	100.52241	59.90909			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	54.43298	103.46133	54.43297		1,034,613,300,000.00	10,000,000	1,000,000.00	
IV04E	On 10/03/2014	Spot Bond	100.00000	57.03615	100.00000	56.89646			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	53.29428	99.88087	53.29427			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.46858	114.89453	18.42232			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.13484	101.30356	11.10664			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.11609	129.51692	2.11012			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IWA313	On 28/03/2013	Spot Bond	100.00000	50.00007	100.00000	50.00006			0.00	0	0.00
IWA314	On 04/04/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504		9,000,000,000,000.00	90,000,000	45,000,000.00	
IWA315	On 11/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IWA316	On 18/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IWA317	On 25/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IWA318	On 02/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IWA319	On 09/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IWA320	On 13/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA321	On 23/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	99.26658	99.74330	98.90389			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.21346	100.81205	8.19274			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.27479	101.01716	43.16665			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	22.31543	101.02507	22.25967			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	100.00000	10.09207	100.00000	10.06708			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	36.00539	100.00000	35.82729			0.00	0	20,000,000.00
IVF002	On 01/08/2013	Spot Bond	100.81807	92.13578	100.81807	91.82221			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	93.39334	100.65963	93.15962			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	92.46575	100.00000	92.15017			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	94.98091	100.00000	94.74754			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	57.74788	100.00000	57.60327			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.00449	100.00000	59.85590			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	56.78981	100.00000	56.65072			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	17.16486	101.04078	17.12195			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.54383	100.00000	9.51993			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.97445	100.00000	30.89775			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.51993	100.00000	9.49609			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.09375	100.00000	97.84415			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	97.77717	100.00000	97.52838			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.61177	102.42188	2.60591			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	11.13823	101.21431	11.11004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	53.53003	100.00000	53.53001			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	14.27868	153.49881	14.23382			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.05338	101.46222	63.89270			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	26.44578	100.47188	26.38145			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.78418	103.08494	10.75944		24,328,045,840.00		236,000	4,697,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.63753	101.72477	1.63384			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.69664	100.30391	18.65122			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.57494	100.60223	23.52222			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.92875	100.33330	14.89248			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	91.82185	100.80210	91.51046			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.42431	101.14527	64.26314			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	97.63046	98.43044	97.37409			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ031	On 13/05/2013	Spot Bond	100.00000		90.12346	100.00000	89.90148			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000		82.39278	100.00000	82.20721			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323		100.03418	101.29323	99.76623			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233		44.87865	101.31233	44.76621			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173		89.84573	100.54173	89.63029			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073		40.15343	100.58073	40.05235			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733		30.05831	101.30733	29.98300			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095		22.37418	101.17095	22.31819			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625		18.95921	99.84625	18.91284		399,385,000,000.00	4,000,000	4,000,000	4,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060		8.63888	99.84060	8.61774			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866		54.72161	100.25866	54.58873			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.00000		51.95055	100.00000	51.82470		217,100,000,000,000.00	171,000,000	750,000,000	750,000,000.00
MBF033	On 28/03/2016	Spot Bond	100.00000		8.71586	100.00000	8.69474		460,000,000,000,000.00	600,000,000	1,750,000,000	1,750,000,000.00
MBP013	On 29/01/2014	Spot Bond	101.08567		63.74707	101.08567	63.58769			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		64.15247	100.00000	63.99361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	61.04354	100.00000	60.89068				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.01909	100.00000	43.91008				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.81643	100.00000	34.73208				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.94659	100.00000	29.87161				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.59088	100.00000	21.53858				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.80599	109.95029	12.77521				2,968,657,830.00	27,000	31,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.96176	100.21678	27.89389				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.93808	100.18427	56.79992				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	27.51033	100.20050	27.44357				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.49886	101.34831	33.42349				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.53027	101.35889	33.45482				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.77316	101.41174	11.74665				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.84165	103.44664	8.82131				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.47751	103.61067	8.45798				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.50307	101.86568	13.47256				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.70071	104.35890	11.67360				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.79186	104.67108	11.76447			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.68906	106.18586	32.61266			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.66399	100.06286	14.62845			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.16107	100.06556	7.14371			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.87104	110.15502	9.84498			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.55440	107.16233	19.50885		7,715,687,760.00		72,000	25,372,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.76756	100.44922	20.71705			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.92440	104.78971	13.89221			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	89.00799	100.42970	88.79729			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.55008	104.79935	13.51874		5,868,763,600.00		56,000	6,342,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	40.63087	110.61908	40.53217		16,924,719,240.00		153,000	815,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.59202	110.59153	22.53714			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.59230	115.34633	12.56067		11,073,247,680.00		96,000	2,884,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	68.50570	102.81634	68.34974		925,347,060,000.00		9,000,000	2,000,000.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	98.40680	98.48888	98.14619			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.58791	100.00000	6.57142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17453	100.00000	100.00000	0.17410			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.89761	100.00000	100.00000	6.88033			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.98207	100.00000	100.00000	6.96459			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.41709	100.89771	100.89771	6.40089			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.50224	100.61875	100.61875	6.48587			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.62024	100.62967	100.62967	6.60357			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.67588	100.63509	100.63509	6.65907			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.74263	100.64159	100.64159	6.72565			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.90948	100.65787	100.65787	6.89208			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.02068	100.66881	100.66881	7.00300			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.14299	100.68074	100.68074	7.12500			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.25415	100.69157	100.69157	7.23587			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.30974	100.69687	100.69687	7.29132			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.97620	100.76218	100.76218	7.95609			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.75280	100.83813	100.83813	8.73072			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17453	100.00000	100.00000	0.17410			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17453	100.00000	100.00000	0.17410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	103.67668	10.90848	103.67668	10.88334			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.58939	101.36748	43.48013		810,939,840,000.00	8,000,000	152,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.99521	100.92433	29.92032		0.00	0	0.00	
NBK12B	On 20/02/2015	Spot Bond	100.76441	28.38158	100.76441	28.31002		0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.56312	100.97362	10.53645		0.00	0	5,000,000.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	20.22860	100.60434	20.17768		0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.21422	100.47967	9.19104		0.00	0	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.94757	112.76469	19.89915		10,036,057,410.00	89,000	8,347,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.51739	100.61353	20.46741		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	10.09098	122.79495	10.06476		9,823,596,000.00	80,000	4,259,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.69319	32.99078	3.69031		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.88385	101.43082	98.62145		0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.79101	108.29303	28.72264		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.85929	101.23516	22.80205		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.75394	101.30698	8.73201		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	104.56520	48.78827	104.56520	48.67689		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.00004	55.54440	100.00004	55.40984		0.00	0	173,812,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.55840	109.74955	15.52146		1,443,206,582,500.00	13,150,000	12,112,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.80714	100.00006	14.77128				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	56.29873	119.17407	56.29309				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.82102	100.00000	37.74927				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.77187	100.00000	47.68124				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	36.06739	100.00000	35.99897				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	34.19968	100.00000	34.13480				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	29.00372	100.55018	28.93073				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	27.08261	99.86407	27.01636				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.04596	101.50309	21.99064				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.34275	101.36582	23.28424				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.92443	100.40506	20.87355				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.87199	80.20911	20.83834				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.66092	100.38119	15.62285				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	17.17114	101.10639	17.12820				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.84255	101.21257	17.79789				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	17.06974	101.03995	17.02708				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.10360	101.41775	14.86572			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.83628	76.11506	16.81019			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	84.36984	100.41337	84.11408			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	56.58986	100.10537	56.45263			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	56.53953	100.10374	56.40243			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	18.91511	99.82783	22.00894			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.08382	100.74066	10.05840			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.09489	100.07228	9.07284			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.50882	100.06803	19.46153			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.27695	101.43571	8.25619			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.00000	8.61423	100.00000	8.58993			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.31823	110.75661	20.26964			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.38206	105.36061	70.24605		9,672,103,998,000.00	91,800,000	25,900,000.00	
NED8	On 08/02/2014	Spot Bond	106.42411	53.83502	106.42411	53.70828			0.00	0	3,577,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.02482	101.17472	8.00475			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	18.21291	119.90407	18.16570			0.00	0	33,500,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.50125	108.97397	10.47286		8,499,969,660,000.00	78,000,000	39,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	100.47393	22.29956	100.47393	22.24532				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.30933	156.96491	6.28863				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.75596	115.40836	9.73145				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	84.07194	97.39714	83.88376				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.94527	100.19307	56.80707				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.26558	114.59979	10.23656				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.58176	100.55569	12.55010				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.56724	100.53494	40.46517				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	90.59001	100.49411	90.37077				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.42178	100.52625	20.37040				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.26078	116.99821	10.23124				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.80911	100.56446	40.70640				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	90.74525	100.52540	90.52558				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.59827	100.54276	20.54644				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.66929	114.44931	10.63916				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.10174	100.59918	40.99826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13	On 22/05/2013	Spot Bond	100.56709	90.95708	100.56709	90.73681			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.93378	100.57314	20.88109			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	90.98726	100.57316	90.76691			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	91.16189	100.58790	90.94108			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	91.37529	100.65124	91.15386			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	91.65550	100.70756	91.43327			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.31397	100.72887	9.29049			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.01387	100.67612	13.97857			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	76.53228	134.34526	76.30768			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	50.27513	108.59837	50.15479			0.00	0	28,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.98441	125.30314	13.94708			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	14.09148	134.80590	14.05143			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.64914	171.14853	5.62942			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.88541	135.14144	12.84891			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	99.08817	101.23304	98.82503			0.00	0	5,800,000.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.39827	101.21485	44.28714			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.26441	101.18197	44.15363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.47481	12.95373	101.47481	12.92086			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	30.11637	100.95122	30.04031			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	93.82161	100.91565	93.49980			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	22.18087	101.05067	22.12543			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.48371	100.00000	1.48012			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.92887	100.00000	16.88695			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.98392	100.00000	16.94186			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.01695	100.00000	16.97480			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.80960	100.00000	17.76550			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.69033	100.00000	18.64405			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.19489	100.00000	24.13498			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.97550	108.19161	21.92335		30,185,459,190.00	279,000	9,401,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.42215	100.00000	6.40606			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.39967	104.37000	17.36563			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.74049	100.00000	23.68170			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	86.37395	100.19068	86.17599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	100.00000	56.89214	100.00000	56.78421			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	76.47654	100.00000	76.32540			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474		120,810,000,000,000.00	208,100,000	650,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.75056	100.10564	38.65660			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.28129	100.09773	34.19816			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	85.66370	100.09376	85.46841			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.78798	100.09863	85.59240			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	80.73007	100.10500	80.49921			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.86922	100.10840	38.77496			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.27997	100.10173	34.19685			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	85.99512	100.10673	85.79906			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	80.75614	100.10663	80.52522			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.13444	100.11457	39.03954			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.27839	100.10653	34.19527			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	86.36795	100.12130	86.17102			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.42757	100.12138	39.33195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.27656	100.11212	34.19344				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	86.69936	100.13423	86.50164				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			110,000,000,000,000.00	100,000,000	550,000,000.00	
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			110,400,000,000,000.00	104,000,000	550,000,000.00	
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			142,350,000,000,000.00	423,500,000	600,000,000.00	
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			63,200,000,000,000.00	632,000,000	332,000,000.00	
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			10,000,000,000,000.00	100,000,000	100,000,000.00	
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00020	100.00000	0.00020			12,500,000,000,000.00	125,000,000	125,000,000.00	
PRM1A4	On 15/02/2014	Spot Bond	100.68448	60.93434	100.68448	60.78081				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.40277	116.98567	35.31427				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.66097	91.25497	33.59227				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90890	40.60007	0.90798				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.50500	118.77002	5.48500	118.80292			41,741,658,233,625.00	582,499,225	6,522,621,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.80587	124.15418	19.75396				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	17.09617	86.87026	17.06268				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.63999	130.95502	13.60270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	9.19171	82.70497	9.17444			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	77.66499	107.05466	77.49687			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.43000	129.07683	7.41500	129.20145		70,859,514,255,910.00	536,946,737	1,448,869,277.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81829	38.29047	0.81750			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.75008	36.16829	0.74940			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	220.08883	2.30000	220.06685			0.00	0	71,726,288.00
R197	On 07/12/2023	Spot Bond	0.82000	291.28746	0.84000	290.75245		278,958,260,000.00	340,193,000	215,757,000.00	
R201	On 21/12/2014	Spot Bond	5.30500	108.04524	5.29000	108.05499		1,402,117,558,310.00	264,301,142	722,080,898.00	
R202	On 07/12/2033	Spot Bond	1.64000	218.96707	1.64000	218.93535		147,032,560,000.00	89,654,000	1,962,941,000.00	
R2023	On 28/02/2023	Spot Bond	6.86500	106.99273	6.84500	107.12102		14,481,119,434,930.00	109,412,882	3,652,457,882.00	
R203	On 15/09/2017	Spot Bond	5.94500	109.31515	5.93000	109.35879		10,339,054,132,000.00	739,117,600	4,361,866,600.00	
R204	On 21/12/2018	Spot Bond	6.20000	110.80332	6.18500	110.85979		27,742,225,549,600.00	474,552,508	5,275,915,404.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.70780	108.88836	8.68725		196,062,666,786,549.00	800,584,257	2,380,283,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.30644	100.00000	54.17343			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.32500	103.25374	5.29500	103.26196		7,733,497,500,000.00	452,300,000	2,046,400,000.00	
R207	On 15/01/2020	Spot Bond	6.43000	105.99992	6.40500	106.12099		29,375,574,790,900.00	568,518,630	5,087,868,977.00	
R208	On 31/03/2021	Spot Bond	6.55000	101.28360	6.53000	101.38974		22,612,320,265,800.00	452,262,636	8,548,866,885.00	
R209	On 31/03/2036	Spot Bond	8.26000	79.50063	8.24000	79.65477		42,539,128,195,200.00	150,015,520	7,623,847,907.00	

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	Spot Bond	1.44000	164.11120	1.44000	164.08836			335,648,160,000.00	233,089,000	381,200,000.00
R211	On 31/01/2017	Spot Bond	0.50000	114.74587	-0.50000	114.73440			(2,382,000,000.00)	4,764,000	177,782,000.00
R212	On 31/01/2022	Spot Bond	0.59000	136.28101	0.60000	136.15703			50,969,982,000.00	86,389,800	1,493,298,600.00
R213	On 28/02/2031	Spot Bond	7.97000	91.46848	7.97000	91.44907			43,332,074,613,210.00	436,897,693	5,106,413,693.00
R214	On 28/02/2041	Spot Bond	84.68795	8.19268	84.68795	8.17698			248,768,643,531,697.00	937,473,909	7,295,563,909.00
R224C	On 15/09/2013	Spot Bond	96.64575	69.59467	96.64575	69.46666			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	48.06774	94.28171	47.96695			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	33.45579	91.87036	33.38713			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	23.87808	88.83566	23.83043			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	17.09617	86.87026	17.06268			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	12.42181	84.86749	12.39795			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	9.19171	82.70497	9.17444			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	82.55568	97.62766	82.37379			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	57.22211	95.17874	57.09985			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	39.53906	92.80992	39.45633			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.71665	90.60553	27.65981			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.92312	87.76872	19.88333			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	85.82547	14.36595	85.82547	14.33779				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.54255	83.71772	10.52231				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.89403	81.42381	7.87923				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.31799	77.48625	6.30663				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.93444	75.13464	4.92580				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	4.01745	72.16183	4.01066				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.21618	70.13136	3.21087				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.60688	68.17127	2.60268				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.14310	66.23386	2.13973				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.91410	63.06100	1.91122				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.61947	61.24492	1.61709				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.42390	59.05342	1.42188				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.22914	57.39997	1.22744				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.07067	55.80907	1.06923				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.94067	54.27807	0.93943				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82956	52.85822	0.82850				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.73672	51.49553	0.73580				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.10754	44.45722	1.10632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	43.11572	1.03083	43.11572	1.02973				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.96524	41.83089	0.96423				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90890	40.60007	0.90798				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.86032	39.42073	0.85947				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81829	38.29047	0.81750				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.78182	37.20704	0.78108				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.75008	36.16829	0.74940				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	58.46781	100.16140	58.32596				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	97.95721	101.36584	97.60657				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.35933	101.68455	16.31821				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.97956	100.60342	21.92423				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.67194	100.00000	2.66533				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	87.83580	100.32689	87.63097				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	87.83669	100.32010	87.63187				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	82.89144	100.32441	82.64772				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	54.53277	100.00000	54.40066				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	25.88423	101.54349	25.82066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.53218	100.00000	8.51150		65,000,000,000,000.00	650,000,000	150,000,000.00	
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220		0.00	0	5,000,000.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	92.12632	100.00000	91.97553		0.00	0	0.00	
RDFC07	On 06/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		0.00	0	0.00	
RDFC08	On 21/03/2014	Spot Bond	100.00000	52.71211	100.00000	52.58441		0.00	0	0.00	
RES06	On 18/10/2014	Spot Bond	101.21857	31.15709	101.21857	31.07911		0.00	0	0.00	
RES12	On 20/08/2015	Spot Bond	100.60466	21.01219	100.60466	20.95930		0.00	0	0.00	
RES14	On 04/10/2013	Spot Bond	101.28378	65.59142	101.28378	65.42713		0.00	0	0.00	
RES15	On 12/11/2017	Spot Bond	100.77784	9.11465	100.77784	9.09167		0.00	0	0.00	
RES17	On 09/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828		0.00	0	0.00	
RES18	On 05/02/2018	Spot Bond	100.00000	9.37257	100.00000	9.34910		0.00	0	0.00	
RES19	On 15/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078		0.00	0	0.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	39.94103	100.38116	39.84395		0.00	0	0.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
RP004	On 25/11/2014	Spot Bond	102.09902	31.27839	102.09902	31.19860		0.00	0	0.00	
RP005	On 31/03/2017	Spot Bond	99.79665	13.91151	99.79665	13.87750		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	101.65073	13.41359	101.65073	13.37950		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.46985	17.20855	101.46985	17.16489		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	101.46985	17.20855	101.46985	17.16489				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	97.67552	101.38750	97.32705				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	86.20746	100.62446	85.93496				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	81.68956	100.24328	81.45370			400,973,120,000.00	4,000,000	2,000,000.00	
RP012	On 10/10/2013	Spot Bond	101.50905	65.09268	101.50905	64.92932				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.34200	99.91990	15.30486				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.92210	99.90988	11.89324				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	87.05365	100.25061	86.85264				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	18.33323	100.36848	18.28868				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	61.20656	100.00000	61.05499				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.74825	12.95000	101.71299				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.90097	100.00000	34.81643				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	59.56426	100.51732	59.41929				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.17698	100.00000	56.03631				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.79936	100.62598	29.72433				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.02159	5.25000	101.00714				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.00253	100.00000	1.00008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.35464	100.00000	4.34386			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.03460	100.00000	10.00948			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.64672	101.48404	20.59996			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	13.09734	115.23085	13.06464		4,609,234,000.00		40,000	5,031,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	11.07244	104.86804	11.05071			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.42289	114.56238	16.38185			0.00	0	29,950,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.54542	100.56539	11.51636		3,016,961,700,000.00		30,000,000	6,000,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.60616	107.95466	13.57393			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.37987	101.20234	8.35890			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.57306	100.11990	7.55469			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.43137	101.08312	8.41005			0.00	0	550,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.82700	101.24095	8.80491			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.80142	101.21627	8.77939			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.66744	107.37565	26.60420			0.00	0	14,619,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	106.11681	102.36256	105.82573		40,945,024,000.00		400,000	2,800,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.32983	105.03639	13.29895			0.00	0	6,592,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	47.48346	132.16219	47.34657		174,612,685,428.00		1,321,200	660,600.00
SBN18	On 14/09/2013	Spot Bond	162.56493	58.68199	162.56493	58.53134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On 31/03/2013	Spot Bond	155.18315	40.36712	155.18315	40.36712				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.66744	120.12124	20.61467				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.58401	120.50039	20.53132				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.54236	120.69056	20.48971				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	10.16822	106.46393	10.14466				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.62868	120.29708	20.57595				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.60783	120.39190	20.55512				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	33.66622	215.59863	33.66621				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	53.12504	100.00000	53.12503				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.97091	100.10760	8.94917				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.92032	99.06612	40.82202				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	39.40239	100.00010	39.30694				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.07227	99.81852	11.01832				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	82.10950	99.79990	99.63174				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.37323	100.00000	62.21704				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	10.17626	109.84578	10.15208			7,875,942,426,000.00	71,700,000	24,400,000.00	
SBS14	On 07/02/2014	Spot Bond	100.78863	61.97776	100.78863	61.82146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	100.87410	13.37476	100.87410	13.34138			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.70734	99.99987	7.68867			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.44783	100.00000	1.44461			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.94305	99.99997	7.92381			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.60103	113.08735	11.57250		77,351,747,400.00	684,000	342,000.00	
SBS20	On 15/05/2026	Spot Bond	109.22356	12.85917	109.22356	12.82825			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.13823	100.77436	8.11771			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	28.27728	100.47821	28.20616			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.39204	100.50480	9.36842			0.00	0	1,700,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.95406	100.51996	7.93404			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.75724	106.95022	11.72945		24,277,699,940.00	227,000	3,468,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.72422	102.76906	10.69968			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.43431	104.14309	11.40787			0.00	0	23,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	16.02280	120.54819	15.98110		1,138,818,750,930.00	9,447,000	1,126,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	94.07069	120.15971	93.82362		137,830,877,591.44	1,147,064	573,532.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.50630	272.67152	3.48977			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.88073	123.12082	4.86781			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.86035	114.44000	9.83342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.68438	100.00000	100.00000	3.67545			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.30393	82.63494	82.63494	0.30328			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.20726	120.42805	120.42805	5.19319			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.00000	6.50000	6.50000	99.98243			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.16477	100.12305	100.12305	11.13769			0.00	0	12,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	83.32447	99.88484	99.88484	83.14071			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.60221	99.87542	99.87542	19.55477			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	100.24421	9.59054	100.24421	9.56726			0.00	0	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	13.23741	103.11523	13.20720		4,949,531,040.00		48,000	56,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	9.10510	100.24161	9.08299		93,826,146,960.00		936,000	20,234,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	75.47739	105.71322	75.32023		422,852,880,000.00		4,000,000	2,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	14.16623	112.32955	14.13137		0.00		0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	88.42514	101.56711	88.22660		411,753,063,940.00		4,054,000	2,054,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	10.27550	105.65786	10.25184		7,860,944,784,000.00		74,400,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	40.71868	100.80059	40.61599		0.00		0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.76436	100.58343	12.73223		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.71553	100.81342	20.66328		0.00		0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.49046	100.58796	9.46658		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.85894	107.52630	16.81914		0.00		0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.47690	101.25454	22.42061		0.00		0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		0.00		0	2,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.14403	100.41357	11.11694		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.75358	99.94314	10.72754		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.57414	101.14726	10.54768		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.40783	94.17275	7.39223		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.82087	7.43844	93.82087	7.42282			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	32.20063	104.67610	32.12625			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.87320	101.56575	8.85308			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.46315	100.11486	9.44020			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	10.05145	107.35953	10.02800			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	20.33474	121.64737	20.28230			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.26040	105.50721	2.25488			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.34783	100.00000	11.32705			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN972	On 26/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		8,000,000,000,000.00	80,000,000	20,000,000.00	
SYN978	On 20/05/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322		56,200,000,000,000.00	562,000,000	281,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	19.20058	119.55998	19.15147			0.00	0	10,000,000.00
SZ25	On 30/09/2025	Spot Bond	111.67266	8.11951	111.67266	8.09985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		44.29582	100.00000	44.19670			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		30.22483	100.00000	30.14998			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000		91.70854	100.00000	91.47870			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000		91.70854	100.00000	91.47870			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.49156	100.00000	15.45278			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307		49.14551	104.23307	49.03359		797,382,985,500.00	7,650,000	3,825,000.00	
TFS106	On 29/04/2013	Spot Bond	100.00000		93.35038	100.00000	93.11224			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928		97.56613	101.16928	97.30300			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247		98.81121	101.07247	98.54921			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059		21.53456	100.91059	21.48079			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135		14.26810	110.02135	14.23358			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000		54.83886	100.00000	54.70455			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190		60.31212	100.55190	60.16035			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855		60.72983	100.62855	60.57690			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076		7.67058	101.17076	7.65139			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716		7.90676	101.20716	7.88698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.99764	103.42947	8.97695			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	10.03864	100.80622	10.01360			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.32661	100.83814	10.30084			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.99850	100.90574	2.99174			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.60180	100.17362	7.58295			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.90201	100.18041	7.88241			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.07712	100.00000	3.07024			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.41409	101.28535	8.39302			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.84462	100.89554	10.81756			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.49736	101.45249	9.47354			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.79893	101.00134	11.76945			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.94080	102.14068	13.90563			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.78418	101.44362	15.74459			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.85821	101.20953	13.82352			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.96118	101.06155	6.94379			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.49335	101.14347	7.47461			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.58446	105.45079	7.56476			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.55555	101.30716	8.53411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.02673	101.37985	9.00410				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.98732	102.14790	13.95202				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.54166	101.15653	13.50779				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	17.12793	101.18212	17.08507				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.80365	101.20040	13.76909				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.66987	101.18212	7.65067				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.78796	101.20040	7.76846				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.84699	101.20953	7.82735				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.62901	101.17116	13.59490				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.80365	101.20040	13.76909				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.40346	101.30089	14.36737				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.43685	101.30089	8.41571				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.40346	101.30089	14.36737				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	15.27451	101.44699	15.23619				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.61391	101.48350	9.58979				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	15.22012	101.43786	15.18194				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.55121	102.16719	19.50185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.28744	102.21271	14.25136			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.71283	102.19450	19.66305			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.72590	99.87885	54.59201			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.85592	111.48563	29.78333			0.00	0	1,986,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	7.06365	102.36770	7.05003			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	13.22324	111.51511	13.19090		874,166,947,290.00		7,839,000	998,948,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	9.16785	120.69176	9.14435		38,294,288,530.40		317,290	234,583,290.00
TN23	On 06/11/2023	Spot Bond	122.92168	13.00310	122.92168	12.96873		1,979,579,780,470.32		16,104,399	114,329,399.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.38660	112.54971	9.36347			0.00	0	147,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.69516	105.64973	11.66779		1,481,420,514,060.00		14,022,000	21,739,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.12395	100.66243	7.10601			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.29060	100.67816	7.27223			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.50161	100.69808	7.48271			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.52382	100.70018	7.50486			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.56669	100.79857	8.54508			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.53318	101.00182	14.49647			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.35627	101.21676	21.30281			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.73040	101.26720	8.70853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.37383	101.29746	7.35537			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08302	10.00000	100.05534			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.08096	9.75000	100.05396			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.08036	100.00000	10.05350			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	92.55435	97.87620	92.32521			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	81.13738	99.82860	80.95772			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	86.75531	97.76060	86.55419			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	81.83292	100.00000	81.65464			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	120.75743	9.67104	120.75743	9.64624			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.45715	101.23503	44.34584			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.64358	101.32511	14.60690			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.83230	101.70719	22.77489			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.56560	110.55481	11.53798			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.70542	100.00000	62.54841			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.95749	100.00000	62.79984			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.04151	100.00000	62.88365			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.00000	76.24309	100.00000	76.03306		13,400,000,000,000.00	134,000,000	75,000,000.00	
VKC02	On 28/03/2014	Spot Bond	100.00000	49.63652	100.00000	49.48155		42,000,000,000,000.00	420,000,000	175,000,000.00	
VKE01	On 08/05/2015	Spot Bond	100.80302	21.45732	100.80302	21.40321			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.28713	100.83292	13.25361			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.88098	100.83423	9.85606			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.00000	8.83423	100.00000	8.80665		41,100,000,200,000.00	411,000,002	200,000,000.00	
VKE05	On 28/03/2018	Spot Bond	100.00000	1.57230	100.00000	1.56740		20,000,000,000,000.00	200,000,000	100,000,000.00	
VOD007	On 28/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.32706	128.75000	13.29688			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.67264	121.77342	18.62364			0.00	0	144,438,000.00

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	243.55465	5.17577	243.55465	5.15252			0.00	0	33,080,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	25.56451	107.94222	25.50362			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	13.37968	110.97172	13.34709		693,573,250,000.00	6,250,000	83,125,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	11.23707	113.15781	11.20927			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	11.06285	112.59168	11.03559			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.87923	113.82178	10.85219		621,239,275,240.00	5,458,000	2,916,068.00	
Z006	On 31/08/2013	Spot Bond	96.69614	71.56242	96.69614	71.42701			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	59.77766	95.45272	59.64964			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.57392	87.68655	19.53464			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	46.60278	93.89641	46.50486			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.79380	92.71091	38.71226			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	16.06426	86.49267	16.03257			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.89804	90.84932	28.83831			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.53843	87.67412	19.49923			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.33305	67.16812	2.32938			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.38370	100.00000	9.36590			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03779	100.00000	0.03771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	9.38370	100.00000	9.36590			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994			0.00	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	11.43266	100.00000	11.41097			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.61825	100.00000	9.60000			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.05116	100.00000	9.03399			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,432,701,505,862,040.00</b>	<b>792,921,622</b>	<b>99 501 081 460.00</b>
<b>Grand Total:</b>									<b>1,432,701,505,862,040.00</b>	<b>792,921,622</b>	<b>99 502 883 872.00</b>