



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.29450	9.29450	9.30780	9.30780		12.39	80,518,253.50	8,663	631,178.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	30.46500	0.03046	32.66430	0.03266	30.465	16.54	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	985.96500	0.98597	974.86430	0.97486	985.965	16.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	12.22080	0.01222	13.18860	0.01319	12.221	19.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,567.72080	1.56772	1,555.38860	1.55539	1,567.721	19.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	10.08700	0.01009	10.89410	0.01089	10.087	20.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,715.58700	1.71559	1,703.09410	1.70309	1,715.587	20.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	63.31350	0.06331	67.31050	0.06731	63.314	14.64	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	618.81350	0.61881	609.51050	0.60951	618.813	14.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	58.58850	0.05859	62.35140	0.06235	58.589	14.83	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	654.08850	0.65409	644.55140	0.64455	654.088	14.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	47.56240	0.04756	50.74720	0.05075	47.562	15.35	3,234,243.20	68,000	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	753.06240	0.75306	742.94720	0.74295	753.062	15.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	163.08240	0.16308	170.74800	0.17075	163.082	12.78	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	268.58240	0.26858	262.94800	0.26295	268.582	12.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	131.76850	0.13177	138.47900	0.13848	131.769	13.18	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	337.26850	0.33727	330.67900	0.33068	337.268	13.18	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	85.82870		0.08583	90.84670	0.09085	85.829	13.97	4,291,435.00	50,000	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	491.32870		0.49133	483.04670	0.48305	491.329	13.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	210.78230		0.21078	219.64070	0.21964	210.782	12.37	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	196.28230		0.19628	191.84070	0.19184	196.282	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	201.27700		0.20128	209.93690	0.20994	201.277	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	206.77700		0.20678	202.13690	0.20214	206.777	12.39	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	181.25790		0.18126	189.41810	0.18942	181.258	12.58	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	236.75790		0.23676	231.61810	0.23162	236.758	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	263.06100		0.26306	272.87200	0.27287	263.061	12.26	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	148.56100		0.14856	145.07200	0.14507	148.561	12.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	251.96710		0.25197	261.59490	0.26159	251.967	12.28	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	157.46710		0.15747	153.79490	0.15379	157.467	12.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	225.63030		0.22563	234.78230	0.23478	225.630	12.33	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	181.13030		0.18113	176.98230	0.17698	181.130	12.33	0.00	0	1,200.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	377.11490		0.37711	388.38890	0.38839	377.115	12.07	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	82.61490		0.08261	80.58890	0.08059	82.615	12.07	2,065,372.50	25,000	37,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	310.62700		0.31063	321.13440	0.32113	310.627	12.18	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	116.12700		0.11613	113.33440	0.11333	116.127	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	280.30110		0.28030	290.38150	0.29038	280.301	12.23	7,007,527.50	25,000	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	135.80110		0.13580	132.58150	0.13258	135.801	12.23	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	568.00280		0.56800	580.48170	0.58048	568.003	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	33.50280		0.03350	32.68170	0.03268	33.503	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	533.10240		0.53310	545.45360	0.54545	533.102	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	38.60240		0.03860	37.65360	0.03765	38.602	12.04	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	490.42000		0.49042	502.58630	0.50259	490.420	11.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	45.92000		0.04592	44.78630	0.04479	45.920	11.91	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	621.46120		0.62146	634.10380	0.63410	621.461	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	26.96120		0.02696	26.30380	0.02630	26.961	12.30	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	585.68200		0.58568	598.21880	0.59822	585.682	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	31.18200		0.03118	30.41880	0.03042	31.182	12.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	576.82410		0.57682	589.33250	0.58933	576.824	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	32.32410		0.03232	31.53250	0.03153	32.324	12.17	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	807.07070		0.80707	820.06660	0.82007	807.071	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	12.57070		0.01257	12.26660	0.01227	12.571	12.81	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	713.04520		0.71305	725.89500	0.72590	713.045	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	18.54520		0.01855	18.09500	0.01810	18.545	12.55	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	639.54710		0.63955	652.23700	0.65224	639.547	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	25.04710		0.02505	24.43700	0.02444	25.047	12.35	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,094.60630		2.09461	2,107.91700	2.10792	2,094.606	17.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.10630		0.00011	0.11700	0.00012	0.106	17.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.41260		9.41260	9.42550	9.42550		13.53	847,134.00	90	57,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	139.64460		0.13964	143.73220	0.14373	139.645	15.99	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	927.04460		0.92704	918.23220	0.91823	927.045	15.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	123.14950		0.12315	126.83080	0.12683	123.150	16.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,030.54950		1.03055	1,021.33080	1.02133	1,030.549	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	64.80080		0.06480	66.89150	0.06689	64.801	18.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,652.20080		1.65220	1,641.39150	1.64139	1,652.201	18.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	256.25920		0.25626	262.77270	0.26277	256.259	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	503.65920		0.50366	497.27270	0.49727	503.659	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	205.21670		0.20522	210.75570	0.21076	205.217	14.87	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	642.61670		0.64262	635.25570	0.63526	642.617	14.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	193.94630		0.19395	199.25240	0.19925	193.946	15.03	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	681.34630		0.68135	673.75240	0.67375	681.346	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	348.50600		0.34851	356.51060	0.35651	348.506	13.53	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	335.90600		0.33591	331.01060	0.33101	335.906	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	262.36950		0.26237	268.99290	0.26899	262.370	14.24	0.00	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	489.76950		0.48977	483.49290	0.48349	489.769	14.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	259.29670		0.25930	265.86380	0.26586	259.297	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	496.69670		0.49670	490.36380	0.49036	496.697	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	562.81950		0.56282	573.12420	0.57312	562.819	12.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	150.21950		0.15022	147.62420	0.14762	150.220	12.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	394.45260		0.39445	403.05340	0.40305	394.453	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	281.85260		0.28185	277.55340	0.27755	281.853	13.32	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	370.87310		0.37087	379.17590	0.37918	370.873	13.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	308.27310		0.30827	303.67590	0.30368	308.273	13.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,115.46790		2.11547	2,128.34580	2.12835	2,115.468	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.86790		0.00287	2.84580	0.00285	2.868	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	958.82560		0.95883	970.93090	0.97093	958.826	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	46.22560		0.04623	45.43090	0.04543	46.226	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	748.23320		0.74823	759.61970	0.75962	748.233	12.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	85.63320		0.08563	84.11970	0.08412	85.633	12.73	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.52370		9.52370	9.53610	9.53610		14.31	0.00	0	27,081.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	243.36870		0.24337	248.93420	0.24893	243.369	16.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	989.66870		0.98967	982.83420	0.98283	989.669	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	141.72000		0.14172	145.26960	0.14527	141.720	18.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,618.02000		1.61802	1,609.16960	1.60917	1,618.020	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	703.56350		0.70356	714.24250	0.71424	703.564	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	207.76350		0.20776	206.04250	0.20604	207.763	13.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	605.05930		0.60506	615.08300	0.61508	605.059	13.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	281.35930		0.28136	278.98300	0.27898	281.359	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	393.93980		0.39394	401.83050	0.40183	393.940	14.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	560.23980		0.56024	555.73050	0.55573	560.240	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	771.04850		0.77105	782.02760	0.78203	771.049	13.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	175.24850		0.17525	173.82760	0.17383	175.248	13.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	736.84230		0.73684	747.67670	0.74768	736.842	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	191.04230		0.19104	189.47670	0.18948	191.042	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	722.01730		0.72202	732.78550	0.73279	722.017	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	198.31730		0.19832	196.68550	0.19669	198.317	13.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,554.69100		1.55469	1,566.92310	1.56692	1,554.691	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	30.99100		0.03099	30.82310	0.03082	30.991	14.07	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	899.99410		0.89999	911.42780	0.91143	899.994	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	126.29410		0.12629	125.32780	0.12533	126.294	13.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	790.52960		0.79053	801.58890	0.80159	790.530	13.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	166.82960		0.16683	165.48890	0.16549	166.830	13.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,133.39860		2.13340	2,145.76630	2.14577	2,133.399	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	9.69860		0.00970	9.66630	0.00967	9.699	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.64310		9.64310	9.65510	9.65510		15.01	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	575.76260		0.57576	583.35240	0.58335	575.763	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	542.66260		0.54266	538.25240	0.53825	542.663	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	322.23360		0.32223	327.19070	0.32719	322.234	16.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,179.13360		1.17913	1,172.09070	1.17209	1,179.134	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	240.76780		0.24077	244.67930	0.24468	240.768	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,597.66780		1.59767	1,589.57930	1.58958	1,597.668	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	738.43500		0.73844	747.23680	0.74724	738.435	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	345.33500		0.34533	342.13680	0.34214	345.335	14.10	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	583.72040		0.58372	591.37730	0.59138	583.720	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	530.62040		0.53062	526.27730	0.52628	530.620	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	579.72850		0.57973	587.34990	0.58735	579.728	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	536.62850		0.53663	532.24990	0.53225	536.628	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,974.81120		1.97481	1,986.55130	1.98655	1,974.811	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	31.71120		0.03171	31.45130	0.03145	31.711	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,515.62440		1.51562	1,526.94520	1.52695	1,515.624	14.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	72.52440		0.07252	71.84520	0.07185	72.524	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,093.17710		1.09318	1,103.68070	1.10368	1,093.177	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	150.07710		0.15008	148.58070	0.14858	150.077	13.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.70230		9.70230	9.71210	9.71210		15.39	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	694.40220		0.69440	700.72840	0.70073	694.402	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	582.10220		0.58210	578.62840	0.57863	582.102	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	690.35630		0.69036	696.66020	0.69666	690.356	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	588.05630		0.58806	584.56020	0.58456	588.056	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	686.33710		0.68634	692.61860	0.69262	686.337	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	594.03710		0.59404	590.51860	0.59052	594.037	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.79070		9.79070	9.80080	9.80080		15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,487.74970		1.48775	1,495.51280	1.49551	1,487.750	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	247.04970		0.24705	244.71280	0.24471	247.050	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	868.12990		0.86813	874.24170	0.87424	868.130	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	677.42990		0.67743	673.44170	0.67344	677.430	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,931.24120		1.93124	1,939.76690	1.93977	1,931.241	15.24	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	140.54120		0.14054	138.96690	0.13897	140.541	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,564.89810		1.56490	1,572.81210	1.57281	1,564.898	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	224.19810		0.22420	222.01210	0.22201	224.198	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,526.11740		1.52612	1,533.95490	1.53395	1,526.117	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	235.41740		0.23542	233.15490	0.23315	235.417	14.78	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.61510		10.61510	10.62930	10.62930		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,900.36770		1.90037	1,911.42150	1.91142	1,900.368	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	435.26770		0.43527	432.12150	0.43212	435.268	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,867.22780		1.86723	1,878.21180	1.87821	1,867.228	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	452.12780		0.45213	448.91180	0.44891	452.128	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,834.49240		1.83449	1,845.39520	1.84540	1,834.492	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	469.39240		0.46939	466.09520	0.46610	469.392	15.56	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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.29450		9.29450	9.30780	9.30780		12.39	37,178.00	4	1,157.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	58,568.20200		0.58568	59,821.88360	0.59822	58,568.202	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,118.20200		0.03118	3,041.88360	0.03042	3,118.202	12.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	57,682.41350		0.57682	58,933.24700	0.58933	57,682.413	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,232.41350		0.03232	3,153.24700	0.03153	3,232.413	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,800.28370		0.56800	58,048.17440	0.58048	56,800.284	12.14	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,350.28370		0.03350	3,268.17440	0.03268	3,350.284	12.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.41260		9.41260	9.42550	9.42550		13.53	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	63,962.54740		0.63963	65,045.77270	0.65046	63,962.547	12.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,702.54740		0.11703	11,495.77270	0.11496	11,702.547	12.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	63,216.13750		0.63216	64,295.09910	0.64295	63,216.138	12.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,956.13750		0.11956	11,745.09910	0.11745	11,956.138	12.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	62,473.83450		0.62474	63,548.27840	0.63548	62,473.835	12.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,213.83450		0.12214	11,998.27840	0.11998	12,213.834	12.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.52370		9.52370	9.53610	9.53610		14.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	46,865.23260		0.46865	47,744.43030	0.47744	46,865.233	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	43,495.23260		0.43495	43,134.43030	0.43134	43,495.233	14.28	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	46,452.51010		0.46453	47,327.39120	0.47327	46,452.510	14.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	44,082.51010		0.44083	43,717.39120	0.43717	44,082.510	14.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	46,049.72660		0.46050	46,920.30480	0.46920	46,049.727	14.33	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	44,679.72660		0.44680	44,310.30480	0.44310	44,679.727	14.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.06800		14.06800	14.07720	14.07720		11.78	196,952.00	14	9,943.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,075.24140		2.07524	2,084.41750	2.08442	2,075.241	17.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.24140		0.00724	7.21750	0.00722	7.241	17.38	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,099.16680		1.09917	1,108.04920	1.10805	1,099.167	13.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	31.16680		0.03117	30.84920	0.03085	31.167	13.05	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	446.38790		0.44639	454.66450	0.45466	446.388	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	168.38790		0.16839	167.46450	0.16746	168.388	11.60	0.00	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	36.48160		0.03648	38.67530	0.03868	36.482	13.92	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,268.48160		1.26848	1,261.47530	1.26148	1,268.482	13.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	173.78840		0.17379	179.62830	0.17963	173.788	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	505.78840		0.50579	502.42830	0.50243	505.788	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	114.15550		0.11416	118.93770	0.11894	114.155	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	696.15550		0.69616	691.73770	0.69174	696.156	12.81	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	88.11490		0.08811	92.24610	0.09225	88.115	13.06	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	820.11490		0.82011	815.04610	0.81505	820.115	13.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	440.15840		0.44016	448.40320	0.44840	440.158	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	172.15840		0.17216	171.20320	0.17120	172.158	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	433.98570		0.43399	442.19830	0.44220	433.986	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	175.98570		0.17599	174.99830	0.17500	175.986	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	191.71750		0.19172	197.81080	0.19781	191.718	12.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	463.71750		0.46372	460.61080	0.46061	463.718	12.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.24140		14.24140	14.25030	14.25030		12.98	0.00	0	2,954.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	315.67900		0.31568	321.64840	0.32165	315.679	13.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	834.27900		0.83428	831.34840	0.83135	834.279	13.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	321.31760		0.32132	327.33480	0.32733	321.318	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	819.91760		0.81992	817.03480	0.81703	819.918	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	318.48620		0.31849	324.47950	0.32448	318.486	13.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	827.08620		0.82709	824.17950	0.82418	827.086	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.40760		14.40760	14.41560	14.41560		13.46	0.00	0	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	465.19390		0.46519	470.77360	0.47077	465.194	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	967.59390		0.96759	965.17360	0.96517	967.594	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	471.31460		0.47131	476.92640	0.47693	471.315	14.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	953.71460		0.95371	951.32640	0.95133	953.715	14.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	468.24660		0.46825	473.84000	0.47384	468.247	14.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	960.64660		0.96065	958.24000	0.95824	960.647	14.09	0.00	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			14.58770		14.58770	14.59530	14.59530		14.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	920.38530		0.92039	927.03420	0.92703	920.385	13.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	642.68530		0.64269	641.73420	0.64173	642.685	13.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	929.93950		0.92994	936.59630	0.93660	929.939	13.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	632.23950		0.63224	631.29630	0.63130	632.239	13.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	925.15420		0.92515	931.80430	0.93180	925.154	13.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	637.45420		0.63745	636.50430	0.63650	637.454	13.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10010		0.10010	0.09960	0.09960		17.03	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,035.22200		0.01035	990.34480	0.00990	1,035.222	16.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	25.22200		0.00025	30.34480	0.00030	25.222	16.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	306.87220		0.00307	287.73300	0.00288	306.872	17.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	296.87220		0.00297	327.73300	0.00328	296.872	17.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	63.14860		0.00063	60.19260	0.00060	63.149	19.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,053.14860		0.01053	1,100.19260	0.01100	1,053.149	19.45	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10150		0.10150	0.10090	0.10090		17.24	0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,229.77630		0.01230	1,180.49930	0.01180	1,229.776	16.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	79.77630		0.00080	90.49930	0.00090	79.776	16.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	545.72640		0.00546	520.49490	0.00520	545.726	17.24	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	395.72640		0.00396	430.49490	0.00430	395.726	17.24	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	222.15140		0.00222	213.11170	0.00213	222.151	19.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,072.15140		0.01072	1,123.11170	0.01123	1,072.151	19.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.94700		11.94700	11.95330	11.95330		12.00	501,774.00	42	60,393.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	96.44580		0.09645	99.38370	0.09938	96.446	13.57	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	649.44580		0.64945	646.08370	0.64608	649.446	13.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	724.83410		0.72483	730.64210	0.73064	724.834	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	37.83410		0.03783	37.34210	0.03734	37.834	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	604.55810		0.60456	610.16990	0.61017	604.558	11.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	57.55810		0.05756	56.86990	0.05687	57.558	11.47	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	329.73340		0.32973	334.58090	0.33458	329.733	11.85	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	182.73340		0.18273	181.28090	0.18128	182.733	11.85	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	742.82020		0.74282	748.65280	0.74865	742.820	11.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	35.82020		0.03582	35.35280	0.03535	35.820	11.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	733.81500		0.73382	739.63540	0.73964	733.815	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	36.81500		0.03682	36.33540	0.03634	36.815	11.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.10770		12.10770	12.11380	12.11380		13.20	447,984.90	37	18,034.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	213.06870		0.21307	214.11720	0.21412	213.069	14.87	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	955.36870		0.95537	950.31720	0.95032	955.369	14.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	474.85920		0.47486	476.70610	0.47671	474.859	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	377.15920		0.37716	372.90610	0.37291	377.159	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	375.42850		0.37543	376.92070	0.37692	375.428	13.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	517.72850		0.51773	513.12070	0.51312	517.728	13.52	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	341.09370		0.34109	342.48650	0.34249	341.094	13.74	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	583.39370		0.58339	578.68650	0.57869	583.394	13.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	484.49100		0.48449	486.37920	0.48638	484.491	13.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	366.79100		0.36679	362.57920	0.36258	366.791	13.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	479.65570		0.47966	481.52310	0.48152	479.656	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	371.95570		0.37196	367.72310	0.36772	371.956	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.26070		12.26070	12.26690	12.26690		13.76	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,203.26880		1.20327	1,204.72300	1.20472	1,203.269	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	142.56880		0.14257	137.82300	0.13782	142.569	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,019.83190		1.01983	1,020.97690	1.02098	1,019.832	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	202.13190		0.20213	197.07690	0.19708	202.132	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	984.00540		0.98401	985.11020	0.98511	984.005	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	216.30540		0.21631	211.21020	0.21121	216.305	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	948.86510		0.94887	949.94220	0.94994	948.865	12.94	0.00	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	231.16510		0.23117	226.04220	0.22604	231.165	12.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.42630		12.42630	12.43310	12.43310		14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	660.26450		0.66026	662.23500	0.66224	660.264	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	743.96450		0.74396	739.13500	0.73913	743.964	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	667.89390		0.66789	669.84440	0.66984	667.894	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	731.59390		0.73159	726.74440	0.72674	731.594	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	664.06540		0.66407	666.02590	0.66603	664.065	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	737.76540		0.73777	732.92590	0.73293	737.765	14.44	0.00	0	0.00
2025	On 02/05/2013	Bond Future			115.42130		115.42130	115.42142	115.42142			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,007.63000		2.00763	2,007.75000	2.00775	2,007.630		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			112.68194		112.68194	112.67442	112.67442			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,077.46000		1.07746	1,069.94000	1.06994	1,077.460		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			117.50649		117.50649	117.49710	117.49710			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	91.33000		0.09133	100.72000	0.10072	91.330		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			494.63500		494.63500	494.03600	494.03600			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.08500		501.08500	500.49400	500.49400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.28600		508.28600	507.61700	507.61700			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.57000		440.57000	440.02200	440.02200			370,078,800.00	84	937.00
ALBI	On 01/08/2013	Index Future			446.31600		446.31600	445.77400	445.77400			357,052,800.00	80	159.00
ALBI	On 07/11/2013	Index Future			452.73000		452.73000	452.11800	452.11800			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			9.69610		9.69610	9.68400	9.68400		8.70		7,465,997.00	770	16,304.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	940.71540		0.94072	928.71100	0.92871	940.715	11.71		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	4.61540		0.00462	4.71100	0.00471	4.615	11.71		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	960.44800		0.96045	948.42930	0.94843	960.448	11.82		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.34800		0.00435	4.42930	0.00443	4.348	11.82		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	950.59560		0.95060	938.58840	0.93859	950.596	11.77		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.49560		0.00450	4.58840	0.00459	4.496	11.77		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.74980		9.74980	9.73760	9.73760		9.92		4,874,900.00	500	7,872.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	109.52050		0.10952	107.10010	0.10710	109.520	11.50		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	659.72050		0.65972	669.50010	0.66950	659.721	11.50		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	876.86220		0.87686	865.17420	0.86517	876.862	10.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	27.06220		0.02706	27.57420	0.02757	27.062	10.15		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	867.76090		0.86776	856.09220	0.85609	867.761	10.14		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	27.96090		0.02796	28.49220	0.02849	27.961	10.14		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	538.81620		0.53882	528.67180	0.52867	538.816	9.87		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	89.01620		0.08902	91.07180	0.09107	89.016	9.87		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,261.01990		1.26102	1,248.90850	1.24891	1,261.020	11.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	11.21990		0.01122	11.30850	0.01131	11.220	11.56		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	969.15210		0.96915	957.29910	0.95730	969.152	10.23		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	19.35210		0.01935	19.69910	0.01970	19.352	10.23		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	885.98800		0.88599	874.28130	0.87428	885.988	10.16		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	26.18800		0.02619	26.68130	0.02668	26.188	10.16		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.80080		9.80080	9.78700	9.78700		10.62		7,350,600.00	750	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	520.10120		0.52010	511.00840	0.51101	520.101	10.46		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	199.30120		0.19930	204.00840	0.20401	199.301	10.46		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	532.55830		0.53256	523.25830	0.52326	532.558	10.45		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	191.75830		0.19176	196.25830	0.19626	191.758	10.45		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	526.30630		0.52631	517.10960	0.51711	526.306	10.46		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	195.50630		0.19551	200.10960	0.20011	195.506	10.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.85390		9.85390	9.83880	9.83880		11.16	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	603.93060		0.60393	594.54000	0.59454	603.931	10.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	260.03060		0.26003	265.74000	0.26574	260.031	10.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	615.60670		0.61561	606.03100	0.60603	615.607	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	251.70670		0.25171	257.23100	0.25723	251.707	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	609.74840		0.60975	600.26690	0.60027	609.748	10.85	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	255.84840		0.25585	261.46690	0.26147	255.848	10.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.30450		10.30450	10.28580	10.28580		13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,095.35700		3.09536	3,076.85930	3.07686	3,095.357	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	40.85700		0.04086	41.05930	0.04106	40.857	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	3,048.16800		3.04817	3,029.72760	3.02973	3,048.168	13.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	43.66800		0.04367	43.92760	0.04393	43.668	13.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	3,001.13270		3.00113	2,982.75790	2.98276	3,001.133	13.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	46.63270		0.04663	46.95790	0.04696	46.633	13.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.16100		9.16100	9.15190	9.15190		10.74	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	306.21460		0.30621	301.38970	0.30139	306.215	10.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	85.21460		0.08521	89.48970	0.08949	85.215	10.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	299.33410		0.29933	294.62150	0.29462	299.334	10.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	88.33410		0.08833	92.72150	0.09272	88.334	10.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	292.53670		0.29254	287.93710	0.28794	292.537	10.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	91.53670		0.09154	96.03710	0.09604	91.537	10.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.25780		9.25780	9.24820	9.24820		12.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	403.33980		0.40334	399.57390	0.39957	403.340	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	235.53980		0.23554	241.37390	0.24137	235.540	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	397.84330		0.39784	394.16140	0.39416	397.843	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	240.04330		0.24004	245.96140	0.24596	240.043	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	392.40100		0.39240	388.79810	0.38880	392.401	12.67	0.00	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	244.60100		0.24460	250.59810	0.25060	244.601	12.67	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17830		0.17830	0.17820	0.17820			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			107.32610		107.32610	108.53150	108.53150			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.00080		0.00080	0.00290	0.00290			0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.03090		0.03090	0.03040	0.03040			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			40.91690		40.91690	43.10970	43.10970			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,268.61140		1,268.61140	1,271.88170	1,271.88170			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,753.59840		2,753.59840	-2,866.16670	-2,866.16670			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			40.91690		40.91690	43.10970	43.10970			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			113.70680		113.70680	52.53410	52.53410			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.84050		9.84050	9.82150	9.82150		12.49	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	395.50900		0.39551	382.80280	0.38280	395.509	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	95.00900		0.09501	101.30280	0.10130	95.009	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	388.55390		0.38855	375.97450	0.37597	388.554	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	98.05390		0.09805	104.47450	0.10447	98.054	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	381.66660		0.38167	369.21460	0.36921	381.667	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	101.16660		0.10117	107.71460	0.10771	101.167	12.37	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.97910		9.97910	9.96010	9.96010		13.68	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	434.70190		0.43470	426.29420	0.42629	434.702	13.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	295.60190		0.29560	306.19420	0.30619	295.602	13.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	429.61290		0.42961	421.32370	0.42132	429.613	13.55	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	300.51290		0.30051	311.22370	0.31122	300.513	13.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	424.57200		0.42457	416.40100	0.41640	424.572	13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	305.47200		0.30547	316.30100	0.31630	305.472	13.57	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.22220		12.22220	12.22830	12.22830		13.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	689.71040		0.68971	690.79920	0.69080	689.710	13.21	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	357.51040		0.35751	352.49920	0.35250	357.510	13.21	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	684.40290		0.68440	685.47790	0.68548	684.403	13.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	362.20290		0.36220	357.17790	0.35718	362.203	13.23	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	679.12900		0.67913	680.19050	0.68019	679.129	13.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	366.92900		0.36693	361.89050	0.36189	366.929	13.24	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry			7.77360		7.77360	7.76300	7.76300		11.66	0.00	0	4,000.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	134.24680		0.13425	125.46120	0.12546	134.247	16.91	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	0.64680		0.00065	2.46120	0.00246	0.647	16.91	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	124.40610		0.12441	116.00300	0.11600	124.406	16.43	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	0.80610		0.00081	3.00300	0.00300	0.806	16.43	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	114.61010		0.11461	106.66370	0.10666	114.610	15.96	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	1.01010		0.00101	3.66370	0.00366	1.010	15.96	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	21.96010		0.02196	24.15390	0.02415	21.960	12.39	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	18.36010		0.01836	31.15390	0.03115	18.360	12.39	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.78	Call	17.67160		0.01767	0.00000	0.00000	17.672	12.76	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.78	Put	24.07160		0.02407	0.00000	0.00000	24.072	12.76	0.00	4,000	4,000.00
DANZ	On 04/04/2013	Any day expiry	7.79	Call	14.11700		0.01412	0.00000	0.00000	14.117	13.12	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.79	Put	30.51700		0.03052	0.00000	0.00000	30.517	13.12	0.00	4,000	4,000.00
DANZ	On 04/04/2013	Any day expiry	7.73	Call	49.21100		0.04921	47.25770	0.04726	49.211	12.62	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.73	Put	5.61100		0.00561	14.25770	0.01426	5.611	12.62	0.00	0	5,000.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	40.86100		0.04086	40.14140	0.04014	40.861	12.14	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	7.26100		0.00726	17.14140	0.01714	7.261	12.14	0.00	0	6,000.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	32.99760		0.03300	33.52520	0.03353	32.998	11.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 04/04/2013	Any day expiry	7.75	Put	9.39760		0.00940	20.52520	0.02053	9.398	11.66	0.00	0	5,000.00
DAUS	On 17/04/2013	Any day expiry			9.22210		9.22210	9.23480	9.23480		11.60	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	77.10970		0.07711	85.56000	0.08556	77.110	11.89	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	95.00970		0.09501	90.76000	0.09076	95.010	11.89	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	73.10140		0.07310	80.62130	0.08062	73.101	11.96	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	101.00140		0.10100	95.82130	0.09582	101.001	11.96	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	69.27060		0.06927	76.59340	0.07659	69.271	12.04	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	107.17060		0.10717	101.79340	0.10179	107.171	12.04	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	94.99200		0.09499	107.11060	0.10711	94.992	11.60	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	72.89200		0.07289	72.31060	0.07231	72.892	11.60	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.23330		9.23330	9.24600	9.24600		11.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,233.37100		1.23337	1,246.06490	1.24606	1,233.371	17.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.07100		0.00007	0.06490	0.00006	0.071	17.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,133.42020		1.13342	1,146.11180	1.14611	1,133.420	17.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.12020		0.00012	0.11180	0.00011	0.120	17.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,033.50560		1.03351	1,046.19430	1.04619	1,033.506	16.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.20560		0.00021	0.19430	0.00019	0.206	16.40	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	217.91070		0.21791	229.82950	0.22983	217.911	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	44.61070		0.04461	43.82950	0.04383	44.611	12.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	67.89710		0.06790	73.84420	0.07384	67.897	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	184.59710		0.18460	177.84420	0.17784	184.597	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	33.43840		0.03344	37.47320	0.03747	33.438	13.47	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	310.13840		0.31014	301.47320	0.30147	310.138	13.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	248.58930		0.24859	260.57770	0.26058	248.589	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	35.28930		0.03529	34.57770	0.03458	35.289	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	233.03470		0.23303	244.99180	0.24499	233.035	12.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	39.73470		0.03973	38.99180	0.03899	39.735	12.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	225.41730		0.22542	237.35590	0.23736	225.417	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	42.11730		0.04212	41.35590	0.04136	42.117	12.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.27330		9.27330	9.28600	9.28600		11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	142.37920		0.14238	149.11210	0.14911	142.379	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	219.07920		0.21908	213.11210	0.21311	219.079	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	94.15380		0.09415	99.35700	0.09936	94.154	13.03	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	330.85380		0.33085	323.35700	0.32336	330.854	13.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	310.07290		0.31007	320.03270	0.32003	310.073	11.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	76.77290		0.07677	74.03270	0.07403	76.773	11.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	303.13040		0.30313	312.99830	0.31300	303.130	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	79.83040		0.07983	76.99830	0.07700	79.830	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	296.27280		0.29627	306.04870	0.30605	296.273	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	82.97280		0.08297	80.04870	0.08005	82.973	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,174.67840		1.17468	1,187.34900	1.18735	1,174.678	14.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.37840		0.00138	1.34900	0.00135	1.378	14.59	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,075.33560		1.07534	1,087.96620	1.08797	1,075.336	14.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.03560		0.00204	1.96620	0.00197	2.036	14.10	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.30950		9.30950	9.32330	9.32330		12.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	362.01750		0.36202	373.30660	0.37331	362.018	12.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	112.51750		0.11252	110.00660	0.11001	112.518	12.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	206.95050		0.20695	215.62220	0.21562	206.950	12.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	247.45050		0.24745	242.32220	0.24232	247.450	12.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	152.49430		0.15249	159.62750	0.15963	152.494	13.30	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	352.99430		0.35299	346.32750	0.34633	352.994	13.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,115.10340		1.11510	1,128.83440	1.12883	1,115.103	13.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.60340		0.00560	5.53440	0.00553	5.603	13.60	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	375.13530		0.37514	386.57730	0.38658	375.135	12.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	105.63530		0.10564	103.27730	0.10328	105.635	12.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	368.54140		0.36854	379.90670	0.37991	368.541	12.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.05	Put	109.04140		0.10904	106.60670	0.10661	109.041	12.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,213.51720		1.21352	1,227.28420	1.22728	1,213.517	13.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.01720		0.00402	3.98420	0.00398	4.017	13.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.34210		9.34210	9.35600	9.35600		12.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	129.19090		0.12919	134.57990	0.13458	129.191	14.56	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	587.09090		0.58709	578.57990	0.57858	587.091	14.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	341.17690		0.34118	351.36840	0.35137	341.177	12.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	189.07690		0.18908	185.36840	0.18537	189.077	12.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	335.75260		0.33575	345.86470	0.34586	335.753	12.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	193.65260		0.19365	189.86470	0.18986	193.653	12.73	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	330.39200		0.33039	340.42420	0.34042	330.392	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	198.29200		0.19829	194.42420	0.19442	198.292	12.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.34720		9.34720	9.36100	9.36100		13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	212.35710		0.21236	219.85790	0.21986	212.357	13.63	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	375.15710		0.37516	368.85790	0.36886	375.157	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	433.20820		0.43321	444.29340	0.44429	433.208	12.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	136.00820		0.13601	133.29340	0.13329	136.008	12.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	426.90830		0.42691	437.92630	0.43793	426.908	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	139.70830		0.13971	136.92630	0.13693	139.708	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	271.27480		0.27127	280.07350	0.28007	271.275	13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	274.07480		0.27407	269.07350	0.26907	274.075	13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,255.76730		1.25577	1,269.44420	1.26944	1,255.767	13.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	8.56730		0.00857	8.44420	0.00844	8.567	13.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,158.61880		1.15862	1,172.24330	1.17224	1,158.619	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	11.41880		0.01142	11.24330	0.01124	11.419	13.58	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	439.57050		0.43957	450.72390	0.45072	439.571	12.56	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	132.37050		0.13237	129.72390	0.12972	132.370	12.56	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.35350		9.35350	9.36720	9.36720		13.12	0.00	0	36,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 31/07/2013	Any day expiry	9.11	Call	406.40450	0.40640	416.96180	0.41696	406.404	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	162.90450	0.16290	159.76180	0.15976	162.905	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	418.41170	0.41841	429.10950	0.42911	418.412	12.67	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	154.91170	0.15491	151.90950	0.15191	154.912	12.67	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	412.37740	0.41238	423.00530	0.42301	412.377	12.69	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	158.87740	0.15888	155.80530	0.15581	158.877	12.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.38620	9.38620	9.39950	9.39950		13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	268.86510	0.26887	276.31450	0.27631	268.865	13.77	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	392.66510	0.39267	386.81450	0.38681	392.665	13.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	175.69340	0.17569	181.17630	0.18118	175.693	14.81	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	629.49340	0.62949	621.67630	0.62168	629.493	14.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	360.34380	0.36034	369.25980	0.36926	360.344	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	264.14380	0.26414	259.75980	0.25976	264.144	13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	355.51550	0.35552	364.36800	0.36437	355.516	13.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	269.31550	0.26932	264.86800	0.26487	269.315	13.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	350.74290	0.35074	359.52700	0.35953	350.743	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	274.54290	0.27454	270.02700	0.27003	274.543	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,204.41720	1.20442	1,217.41270	1.21741	1,204.417	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.21720	0.01822	17.91270	0.01791	18.217	13.56	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	385.28290	0.38528	394.53350	0.39453	385.283	13.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	239.08290	0.23908	235.03350	0.23503	239.083	13.10	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.42140	9.42140	9.43420	9.43420		13.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	208.68510	0.20869	214.11130	0.21411	208.685	14.97	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	667.28510	0.66729	659.91130	0.65991	667.285	14.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	411.96210	0.41196	420.53740	0.42054	411.962	13.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	280.56210	0.28056	276.33740	0.27634	280.562	13.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	407.08720	0.40709	415.60480	0.41560	407.087	13.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	285.68720	0.28569	281.40480	0.28140	285.687	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Call	402.25870		0.40226	410.71840	0.41072	402.259	13.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	290.85870		0.29086	286.51840	0.28652	290.859	13.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	416.88850		0.41689	425.52150	0.42552	416.888	13.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	275.48850		0.27549	271.32150	0.27132	275.488	13.30	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.42520		9.42520	9.43790	9.43790		13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	437.60420		0.43760	446.11410	0.44611	437.604	13.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	262.40420		0.26240	258.21410	0.25821	262.404	13.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	432.52870		0.43253	441.02710	0.44103	432.529	13.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	267.32870		0.26733	263.12710	0.26313	267.329	13.28	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	323.41490		0.32341	330.43680	0.33044	323.415	13.89	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	408.21490		0.40821	402.53680	0.40254	408.215	13.89	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,251.16920		1.25117	1,263.74780	1.26375	1,251.169	13.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	25.96920		0.02597	25.84780	0.02585	25.969	13.63	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	442.73170		0.44273	451.24820	0.45125	442.732	13.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	257.53170		0.25753	253.34820	0.25335	257.532	13.24	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.45800		9.45800	9.47060	9.47060		13.88	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	385.26110		0.38526	393.37000	0.39337	385.261	13.94	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	397.26110		0.39726	392.77000	0.39277	397.261	13.94	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	210.91950		0.21092	216.22680	0.21623	210.920	15.63	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	822.91950		0.82292	815.62680	0.81563	822.919	15.63	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	419.20330		0.41920	427.72320	0.42772	419.203	13.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	351.20330		0.35120	347.12320	0.34712	351.203	13.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	414.77440		0.41477	423.24310	0.42324	414.774	13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	356.77440		0.35677	352.64310	0.35264	356.774	13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	410.38840		0.41039	418.80590	0.41881	410.388	13.79	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	362.38840		0.36239	358.20590	0.35821	362.388	13.79	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.62150		9.62150	9.63360	9.63360		14.87	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	786.89660		0.78690	797.21760	0.79722	786.897	13.76	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 28/02/2014	Any day expiry	9.11	Put	275.39660		0.27540	273.61760	0.27362	275.397	13.76	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	798.76050		0.79876	809.54350	0.80954	798.761	13.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	267.26050		0.26726	265.94350	0.26594	267.260	13.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	792.55650		0.79256	803.36220	0.80336	792.556	13.74	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	271.05650		0.27106	269.76220	0.26976	271.057	13.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.64570		9.64570	9.65770	9.65770		15.02	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	819.12260		0.81912	828.36290	0.82836	819.123	13.85	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	283.42260		0.28342	280.66290	0.28066	283.423	13.85	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	831.41880		0.83142	840.72380	0.84072	831.419	13.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	275.71880		0.27572	273.02380	0.27302	275.719	13.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	825.25280		0.82525	834.52720	0.83453	825.253	13.84	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	279.55280		0.27955	276.82720	0.27683	279.553	13.84	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			112.60305		112.60305	112.59389	112.59389			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	713.13000		0.71313	722.29000	0.72229	713.130		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 02/05/2013	Bond Future			8.72732	89.47197	8.76593	89.14086			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,291.71000	80.29171	79,960.60000	79.96060	80,291.710		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			8.81463	90.63881	8.85406	90.30629			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,546.61000	1.54661	1,214.09000	1.21409	1,546.610		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	79,587.48000	79.58748	79,254.96000	79.25496	79,587.480		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			440.24100	440.24100	439.72200	439.72200			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	72,510.00000	7.25100	67,320.00000	6.73200	72,510.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	72,410.00000	7.24100	67,220.00000	6.72200	72,410.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	72,310.00000	7.23100	67,120.00000	6.71200	72,310.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			445.98200	445.98200	445.47000	445.47000			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	80.00000	0.00800	5,200.00000	0.52000	80.000		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	180.00000	0.01800	5,300.00000	0.53000	180.000		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	280.00000	0.02800	5,400.00000	0.54000	280.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.39100	452.39100	451.81000	451.81000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	64,010.00000	6.40100	58,200.00000	5.82000	64,010.000		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	63,910.00000	6.39100	58,100.00000	5.81000	63,910.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.01	Call	63,810.00000		6.38100	58,000.00000	5.80000	63,810.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.98500		203.98500	203.97100	203.97100				46,916,550.00	23	558.00
IGOV	On 01/08/2013	Index Future			206.72200		206.72200	206.69300	206.69300				47,546,060.00	23	172.00
IGOV	On 07/11/2013	Index Future			209.74500		209.74500	209.70100	209.70100				0.00	0	7.00
ILBI	On 02/05/2013	Index Future			551.98000		551.98000	549.48000	549.48000				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.15000		94.85000	5.14000	94.86000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.27000		94.73000	5.26000	94.74000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.41000		94.59000	5.40000	94.60000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.55000		94.45000	5.55000	94.45000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.82590		7.82590	7.81600	7.81600			8.36	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	494.97160		0.49497	486.03940	0.48604	494.972	9.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	9.07160		0.00907	10.03940	0.01004	9.072	9.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	485.46930		0.48547	476.59380	0.47659	485.469	9.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	9.56930		0.00957	10.59380	0.01059	9.569	9.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	475.99300		0.47599	467.17700	0.46718	475.993	9.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	10.09300		0.01009	11.17700	0.01118	10.093	9.43	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.87680		7.87680	7.86580	7.86580			10.38	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	392.56650		0.39257	385.71340	0.38571	392.567	10.58	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	105.76650		0.10577	109.91340	0.10991	105.766	10.58	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	385.59970		0.38560	378.83130	0.37883	385.600	10.57	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	108.79970		0.10880	113.03130	0.11303	108.800	10.57	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	378.69420		0.37869	372.01300	0.37201	378.694	10.57	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	111.89420		0.11189	116.21300	0.11621	111.894	10.57	0.00	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			6.81738		108.01222	6.83498	107.88263				0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,624.42000		1.62442	1,494.83000	1.49483	1,624.420		0.00	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	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	1,696.64000		1.69664	1,567.05000	1.56705	1,696.640		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	1,768.80000		1.76880	1,639.21000	1.63921	1,768.800		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.87241		109.42079	6.89016	109.29318			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,950.97000		2.95097	2,823.36000	2.82336	2,950.970		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	3,020.34000		3.02034	2,892.73000	2.89273	3,020.340		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	3,089.65000		3.08965	2,962.04000	2.96204	3,089.650		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			5.47315		119.44465	5.50206	119.37456		1.74	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	105.48000		0.10548	87.55000	0.08755	105.480	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	428.99000		0.42899	481.15000	0.48115	428.990	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	112.80000		0.11280	93.90000	0.09390	112.800	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	411.97000		0.41197	463.16000	0.46316	411.970	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	120.47000		0.12047	100.59000	0.10059	120.470	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	395.31000		0.39531	445.52000	0.44552	395.310	1.73	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.49526		121.00231	5.52622	120.93530		1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,546.68000		91.54668	91,479.67000	91.47967	91,546.680	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.51446		115.93415	5.55930	115.84964		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	599.70000		0.59970	559.47000	0.55947	599.700	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	457.37000		0.45737	501.65000	0.50165	457.370	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	610.28000		0.61028	569.58000	0.56958	610.280	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	449.13000		0.44913	492.94000	0.49294	449.130	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	620.97000		0.62097	579.78000	0.57978	620.970	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	441.00000		0.44100	484.32000	0.48432	441.000	1.47	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
R157	On 06/02/2014	Bond Future			5.53485		117.49728	5.59178	117.40491		1.28		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	664.50000		0.66450	614.87000	0.61487	664.500	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	461.58000		0.46158	504.32000	0.50432	461.580	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	645.81000		0.64581	597.02000	0.59702	645.810	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	475.28000		0.47528	518.86000	0.51886	475.280	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	655.12000		0.65512	605.91000	0.60591	655.120	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	468.39000		0.46839	511.55000	0.51155	468.390	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			7.37168		130.54294	7.38963	130.36294		10.46		437,057,763.12	3,348	64,604.00
R186	On 02/05/2013	Bond Future	6.75	Call	75.27000		0.07527	73.81000	0.07381	75.270	10.24		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,535.90000		6.53590	6,714.44000	6.71444	6,535.900	10.24		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,622.84000		1.62284	1,559.73000	1.55973	1,622.840	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,439.13000		1.43913	1,556.02000	1.55602	1,439.130	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,675.18000		1.67518	1,610.19000	1.61019	1,675.180	10.43		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,391.35000		1.39135	1,506.36000	1.50636	1,391.350	10.43		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,728.51000		1.72851	1,661.61000	1.66161	1,728.510	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,344.67000		1.34467	1,457.77000	1.45777	1,344.670	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,918.80000		2.91880	2,814.35000	2.81435	2,918.800	10.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	655.58000		0.65558	731.13000	0.73113	655.580	10.50		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,056.42000		4.05642	3,925.72000	3.92572	4,056.420	10.56		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	337.02000		0.33702	386.32000	0.38632	337.020	10.56		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.43870		126.96076	7.45681	126.78281		11.92		380,882,280.00	3,000	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,608.96000		2.60896	2,593.22000	2.59322	2,608.960	11.85		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,484.14000		4.48414	4,646.35000	4.64635	4,484.140	11.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	128.26	Call	117,688.35000		117.68835	117,510.40000	117.51040	117,688.350	12.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.50936		128.78559	7.53000	128.58720		11.65	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,220.61000		12.22061	12,099.51000	12.09951	12,220.610	12.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,037.59000		1.03759	1,114.88000	1.11488	1,037.590	12.21	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,167.41000		8.16741	8,092.18000	8.09218	8,167.410	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,298.99000		2.29899	2,422.15000	2.42215	2,298.990	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,230.35000		8.23035	8,154.34000	8.15434	8,230.350	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,272.01000		2.27201	2,394.39000	2.39439	2,272.010	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,293.46000		8.29346	8,216.67000	8.21667	8,293.460	12.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,245.30000		2.24530	2,366.90000	2.36690	2,245.300	12.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.57683		125.23159	7.59897	125.02315		11.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	6,146.67000		6.14667	6,048.27000	6.04827	6,146.670	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,621.85000		4.62185	4,731.89000	4.73189	4,621.850	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,197.57000		6.19757	6,097.22000	6.09722	6,197.570	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,580.15000		4.58015	4,688.24000	4.68824	4,580.150	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,249.12000		6.24912	6,148.19000	6.14819	6,249.120	11.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,539.19000		4.53919	4,646.70000	4.64670	4,539.190	11.73	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			294.17870		294.17870	293.93322	293.93322			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	11,788.70000		11.78870	11,543.22000	11.54322	11,788.700		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	11,778.70000		11.77870	11,533.22000	11.53322	11,778.700		0.00	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	282.40	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	11,768.70000	11.76870	11,523.22000	11.52322	11,768.700		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.30047	108.58216	5.33030	108.53467		1.05	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	2,033.42000	2.03342	2,080.91000	2.08091	2,033.420	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	2,017.09000	2.01709	2,064.58000	2.06458	2,017.090	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	2,000.75000	2.00075	2,048.24000	2.04824	2,000.750	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.30743	105.59435	5.34035	105.54987		0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,348.67000	68.34867	68,304.19000	68.30419	68,348.670	1.01	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.28342	107.11204	5.33837	107.05207		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	83.06000	0.08306	71.35000	0.07135	83.060	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	623.80000	0.62380	672.06000	0.67206	623.800	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	85.43000	0.08543	73.45000	0.07345	85.430	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	615.17000	0.61517	663.16000	0.66316	615.170	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	87.85000	0.08785	75.60000	0.07560	87.850	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	606.59000	0.60659	654.31000	0.65431	606.590	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.23520	104.14752	5.31396	104.08068		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	282.44000	0.28244	249.47000	0.24947	282.440	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	261.38000	0.26138	295.25000	0.29525	261.380	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	273.47000	0.27347	241.54000	0.24154	273.470	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	269.39000	0.26939	304.30000	0.30430	269.390	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	277.74000	0.27774	245.49000	0.24549	277.740	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	265.17000	0.26517	299.76000	0.29976	265.170	0.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.03101	220.03101	220.02014	220.02014				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,991.01000	8.99101	8,980.14000	8.98014	8,991.010		3.96	550,574,100.00	5,000	5,836.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		3.95	0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,981.01000	8.98101	8,970.14000	8.97014	8,981.010		3.95	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		3.95	0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,971.01000	8.97101	8,960.14000	8.96014	8,971.010		3.95	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		3.95	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			5.89332	110.11482	5.91117	110.04349			3.80	557,754,150.00	5,000	5,000.00
R203	On 02/05/2013	Bond Future	5.89	Call	482.16000	0.48216	451.40000	0.45140	482.160		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	495.44000	0.49544	536.01000	0.53601	495.440		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	502.27000	0.50227	470.72000	0.47072	502.270		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	475.57000	0.47557	515.35000	0.51535	475.570		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	522.89000	0.52289	490.55000	0.49055	522.890		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	456.23000	0.45623	495.22000	0.49522	456.230		3.95	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.93479	111.55083	5.95295	111.48219			3.80	557,754,150.00	5,000	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,337.63000	98.33763	98,268.99000	98.26899	98,337.630		3.97	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		3.97	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.98023	108.99405	6.00421	108.90909			3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,280.05000	1.28005	1,235.84000	1.23584	1,280.050		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,174.59000	1.17459	1,215.34000	1.21534	1,174.590		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,764.53000	106.76453	106,679.57000	106.67957	106,764.530		3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		3.85	0.00	0	0.00

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	Call	798.55000		0.79855	766.01000	0.76601	798.550	3.62	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,761.70000		1.76170	1,814.12000	1.81412	1,761.700	3.62	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,243.38000		1.24338	1,199.95000	1.19995	1,243.380	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,208.76000		1.20876	1,250.29000	1.25029	1,208.760	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,261.47000		1.26147	1,217.65000	1.21765	1,261.470	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,191.42000		1.19142	1,232.56000	1.23256	1,191.420	3.65	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.02745		110.46358	6.05528	110.37119		3.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,633.03000		1.63303	1,578.75000	1.57875	1,633.030	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,193.85000		1.19385	1,231.96000	1.23196	1,193.850	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,268.92000		1.26892	1,219.50000	1.21950	1,268.920	3.43	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,526.57000		1.52657	1,569.54000	1.56954	1,526.570	3.43	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,595.73000		1.59573	1,542.13000	1.54213	1,595.730	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,222.68000		1.22268	1,261.47000	1.26147	1,222.680	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,614.32000		1.61432	1,560.38000	1.56038	1,614.320	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,208.20000		1.20820	1,246.65000	1.24665	1,208.200	3.46	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.14643		111.70139	6.16945	111.58771		5.12	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,056.53000		1.05653	996.61000	0.99661	1,056.530	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	349.90000		0.34990	403.66000	0.40366	349.900	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,089.72000		1.08972	1,028.37000	1.02837	1,089.720	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	334.08000		0.33408	386.41000	0.38641	334.080	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,123.41000		1.12341	1,060.64000	1.06064	1,123.410	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	318.79000		0.31879	369.70000	0.36970	318.790	5.13	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.19659		109.13172	6.22014	109.02029		5.27	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,248.22000		100.24822	100,136.79000	100.13679	100,248.220	5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.50	0.00	0	0.00

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			6.24735		110.70022	6.27581	110.57189		4.84	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,861.30000		3.86130	3,799.45000	3.79945	3,861.300	5.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	529.32000		0.52932	595.80000	0.59580	529.320	5.06	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,752.03000		1.75203	1,736.93000	1.73693	1,752.030	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,559.78000		1.55978	1,673.01000	1.67301	1,559.780	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,776.16000		1.77616	1,760.47000	1.76047	1,776.160	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,538.89000		1.53889	1,651.53000	1.65153	1,538.890	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,800.46000		1.80046	1,784.20000	1.78420	1,800.460	4.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,518.19000		1.51819	1,630.26000	1.63026	1,518.190	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.29712		108.16198	6.32881	108.02564		4.92	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,194.66000		2.19466	2,083.15000	2.08315	2,194.660	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,752.81000		1.75281	1,777.64000	1.77764	1,752.810	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,218.47000		2.21847	2,105.73000	2.10573	2,218.470	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,733.79000		1.73379	1,757.39000	1.75739	1,733.790	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,170.98000		2.17098	2,060.71000	2.06071	2,170.980	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,771.98000		1.77198	1,798.05000	1.79805	1,771.980	4.96	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			5.33873		103.75532	5.36956	103.73436		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,339.87000		1.33987	1,360.83000	1.36083	1,339.870	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,332.92000		1.33292	1,353.88000	1.35388	1,332.920	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Put	1,325.97000		1.32597	1,346.93000	1.34693	1,325.970	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.34319		101.34656	5.38364	101.32879		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,348.45000		30.34845	30,330.68000	30.33068	30,348.450	0.34	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.25221		102.80325	5.43311	102.77094		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	2.93000		0.00293	1.04000	0.00104	2.930	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	175.08000		0.17508	205.50000	0.20550	175.080	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	3.04000		0.00304	1.08000	0.00108	3.040	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	173.39000		0.17339	203.74000	0.20374	173.390	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	3.16000		0.00316	1.13000	0.00113	3.160	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	171.72000		0.17172	202.00000	0.20200	171.720	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.37801		106.91903	6.40101	106.79188		6.19	0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	925.26000		0.92526	875.96000	0.87596	925.260	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	582.98000		0.58298	660.83000	0.66083	582.980	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	957.20000		0.95720	906.33000	0.90633	957.200	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	559.83000		0.55983	636.11000	0.63611	559.830	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	989.75000		0.98975	937.30000	0.93730	989.750	6.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	537.33000		0.53733	612.03000	0.61203	537.330	6.18	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.43364		104.67691	6.45711	104.55167		6.60	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,105.72000		97.10572	96,980.48000	96.98048	97,105.720	6.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.48718		106.18144	6.51478	106.03970		6.22	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,607.86000		2.60786	2,565.04000	2.56504	2,607.860	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,571.76000		1.57176	1,670.68000	1.67068	1,571.760	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,638.19000		2.63819	2,594.75000	2.59475	2,638.190	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,551.33000		1.55133	1,649.63000	1.64963	1,551.330	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,668.69000		2.66869	2,624.63000	2.62463	2,668.690	6.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Put	1,531.11000		1.53111	1,628.79000	1.62879	1,531.110	6.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.54034		103.97357	6.57063	103.82378		6.28	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,715.62000		2.71562	2,651.83000	2.65183	2,715.620	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	2,125.42000		2.12542	2,211.42000	2.21142	2,125.420	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,661.79000		2.66179	2,598.24000	2.59824	2,661.790	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,169.95000		2.16995	2,256.19000	2.25619	2,169.950	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,688.64000		2.68864	2,624.97000	2.62497	2,688.640	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	2,147.60000		2.14760	2,233.72000	2.23372	2,147.600	6.33	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.49608		102.22344	6.51871	102.08410		7.33	312,701,502.96	3,059	14,280.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,357.50000		1.35750	1,283.31000	1.28331	1,357.500	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	475.33000		0.47533	540.48000	0.54048	475.330	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,398.22000		1.39822	1,322.40000	1.32240	1,398.220	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	455.10000		0.45510	518.62000	0.51862	455.100	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,439.54000		1.43954	1,362.08000	1.36208	1,439.540	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	435.53000		0.43553	497.41000	0.49741	435.530	7.38	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.54686		103.55654	6.56988	103.41879		7.74	310,669,620.00	3,000	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,512.07000		94.51207	94,374.32000	94.37432	94,512.070	8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.05	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.60076		101.64860	6.62733	101.49459		7.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,737.90000		5.73790	5,644.74000	5.64474	5,737.900	7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	682.57000		0.68257	743.42000	0.74342	682.570	7.90	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,958.71000		2.95871	2,911.86000	2.91186	2,958.710	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,868.12000		1.86812	1,975.28000	1.97528	1,868.120	7.62	0.00	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	Call	2,992.15000		2.99215	2,944.66000	2.94466	2,992.150	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,844.33000		1.84433	1,950.85000	1.95085	1,844.330	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,025.78000		3.02578	2,977.64000	2.97764	3,025.780	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,820.78000		1.82078	1,926.65000	1.92665	1,820.780	7.62	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.65280		103.01905	6.68161	102.85711		7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,052.55000		3.05255	2,999.70000	2.99970	3,052.550	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,507.48000		2.50748	2,616.57000	2.61657	2,507.480	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,083.07000		3.08307	3,029.68000	3.02968	3,083.070	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,482.13000		2.48213	2,590.68000	2.59068	2,482.130	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,022.94000		3.02294	2,970.63000	2.97063	3,022.940	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,533.78000		2.53378	2,643.41000	2.64341	2,533.780	7.35	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.19105		80.69459	8.21884	80.45438		16.19	0.00	0	10,695.00
R209	On 02/05/2013	Bond Future	7.99	Call	755.84000		0.75584	703.37000	0.70337	755.840	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,527.36000		2.52736	2,715.10000	2.71510	2,527.360	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	784.12000		0.78412	729.87000	0.72987	784.120	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,466.11000		2.46611	2,652.07000	2.65207	2,466.110	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	813.13000		0.81313	757.07000	0.75707	813.130	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,405.74000		2.40574	2,589.89000	2.58989	2,405.740	16.09	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.25790		81.74689	8.28612	81.50627		16.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,797.78000		71.79778	71,557.16000	71.55716	71,797.780	17.14	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.32986		79.77710	8.36025	79.52178		18.01	0.00	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	Call	10,234.95000		10.23495	10,066.98000	10.06698	10,234.950	18.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,258.00000		1.25800	1,345.35000	1.34535	1,258.000	18.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,537.70000		6.53770	6,382.58000	6.38258	6,537.700	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,804.15000		2.80415	2,904.35000	2.90435	2,804.150	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,586.82000		6.58682	6,431.01000	6.43101	6,586.820	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,775.19000		2.77519	2,874.70000	2.87470	2,775.190	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,636.08000		6.63608	6,479.57000	6.47957	6,636.080	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,746.49000		2.74649	2,845.30000	2.84530	2,746.490	18.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.39794		80.85272	8.42972	80.58936		17.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	5,783.08000		5.78308	5,703.65000	5.70365	5,783.080	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,535.19000		4.53519	4,719.12000	4.71912	4,535.190	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	5,826.25000		5.82625	5,746.10000	5.74610	5,826.250	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,497.37000		4.49737	4,680.58000	4.68058	4,497.370	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	5,740.03000		5.74003	5,661.33000	5.66133	5,740.030	17.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,573.27000		4.57327	4,757.93000	4.75793	4,573.270	17.45	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			165.21632		165.21632	165.21114	165.21114			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,076.32000		4.07632	4,071.14000	4.07114	4,076.320		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	4,066.32000		4.06632	4,061.14000	4.06114	4,066.320		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

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	Call	4,056.32000		4.05632	4,051.14000	4.05114	4,056.320		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.38508		129.38508	129.40207	129.40207			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,695.08000		3.69508	3,712.07000	3.71207	3,695.080		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	3,685.08000		3.68508	3,702.07000	3.70207	3,685.080		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	3,675.08000		3.67508	3,692.07000	3.69207	3,675.080		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.14073		137.14073	137.36384	137.36384			253,436,069.04	1,848	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,050.73000		6.05073	6,273.84000	6.27384	6,050.730		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,040.73000		6.04073	6,263.84000	6.26384	6,040.730		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,030.73000		6.03073	6,253.84000	6.25384	6,030.730		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			7.91607		92.60781	7.92373	92.53991		13.76	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,118.40000		1.11840	1,111.15000	1.11115	1,118.400	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	1,796.62000		1.79662	1,857.27000	1.85727	1,796.620	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,156.65000		1.15665	1,148.83000	1.14883	1,156.650	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	1,745.30000		1.74530	1,805.38000	1.80538	1,745.300	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,195.72000		1.19572	1,187.32000	1.18732	1,195.720	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	1,694.92000		1.69492	1,754.42000	1.75442	1,694.920	13.71	0.00	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			7.98300		93.81553	7.99053	93.74980		14.58	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,200.51000		83.20051	83,134.78000	83.13478	83,200.510	15.08	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.05644		91.62648	8.06570	91.54697		15.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,951.52000		6.95152	6,896.77000	6.89677	6,951.520	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,529.70000		2.52970	2,554.46000	2.55446	2,529.700	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,003.95000		7.00395	6,949.01000	6.94901	7,003.950	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,502.27000		2.50227	2,526.84000	2.52684	2,502.270	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,056.52000		7.05652	7,001.38000	7.00138	7,056.520	15.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,475.10000		2.47510	2,499.47000	2.49947	2,475.100	15.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.12729		92.86184	8.13745	92.77597		14.89	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	5,842.39000		5.84239	5,848.17000	5.84817	5,842.390	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,316.05000		4.31605	4,407.70000	4.40770	4,316.050	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	5,752.75000		5.75275	5,759.09000	5.75909	5,752.750	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,391.66000		4.39166	4,483.87000	4.48387	4,391.660	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	5,797.49000		5.79749	5,803.56000	5.80356	5,797.490	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,353.72000		4.35372	4,445.66000	4.44566	4,353.720	14.92	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			8.23025		82.39325	8.25795	82.13974		16.63	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,613.63000		73.61363	73,360.12000	73.36012	73,613.630	17.22	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.22	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.29452		83.46775	8.32266	83.21366		17.64	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,019.85000		73.01985	72,765.76000	72.76576	73,019.850	18.22	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.22	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49390		1.49390	1.49610	1.49610		13.22		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,079.28820		0.10793	1,099.57360	0.10996	1,079.288	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	40.28820		0.00403	38.57360	0.00386	40.288	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	990.96550		0.09910	1,010.86730	0.10109	990.966	12.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	51.96550		0.00520	49.86730	0.00499	51.966	12.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	905.23330		0.09052	924.68960	0.09247	905.233	12.78		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	66.23330		0.00662	63.68960	0.00637	66.233	12.78		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50660		1.50660	1.50880	1.50880		13.94		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	644.02970		0.06440	657.42610	0.06574	644.030	13.83		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	478.02970		0.04780	469.42610	0.04694	478.030	13.83		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	597.00700		0.05970	609.97940	0.06100	597.007	13.94		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	531.00700		0.05310	521.97940	0.05220	531.007	13.94		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	554.50830		0.05545	566.97790	0.05670	554.508	14.09		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	588.50830		0.05885	578.97790	0.05790	588.508	14.09		0.00	0	0.00
Total for Derivatives :											3,743,509,046.72	211,335	1 864 318.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.17015		0.00000	100.12387					0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			110.45201		6.41500	110.34380	6.44000				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.30373		0.00000	100.25031				40,121,493,190.00	400,000	200,000.00	
AA05	On 22/03/2019	Spot Bond			109.04617		7.45000	108.88130	7.47000				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			100.88599		0.00000	100.82822				706,201,927,599.00	7,000,000	7,000,000.00	
AB011	On 21/11/2023	Spot Bond			100.89849		0.00000	100.83989					0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	47.02404	8.00000	46.99348		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	103.63469	8.18500	103.47680	8.20500		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	103.14315	6.51500	103.04277	6.54000		0.00	0	11,900,000.00
AB07		On 07/03/2014	Spot Bond	102.81141	6.44500	102.73585	6.47000		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond	101.24030	0.00000	101.18142			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	113.72272	7.58000	113.59790	7.59500		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	100.29310	0.00000	100.24156			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	133.22503	0.75000	133.17695	0.75000	266,450,060,000.00		2,000,000	15,900,000.00
ABCP13		On 07/12/2023	Spot Bond	277.17442	1.41000	276.82424	1.42000	443,479,072,000.00		1,600,000	800,000.00
ABFN04		On 25/02/2015	Spot Bond	100.78516	0.00000	100.72897			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.83868	0.00000	100.79226			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	101.04892	0.00000	100.99826		242,517,415,773.60		2,400,000	1,200,000.00
ABFN07		On 17/03/2018	Spot Bond	100.38043	0.00000	100.32651			0.00	0	19,000,000.00
ABFN08		On 17/03/2020	Spot Bond	100.39752	0.00000	100.34116			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.40881	0.00000	100.35082			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	109.17423	6.77500	109.06766	6.80000		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.95211	0.00000	102.89353			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	103.63232	7.04500	103.53846	7.07000		0.00	0	0.00

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	101.34500	0.00000	101.24668					0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.99586	0.00000	100.93560					0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.94007	0.00000	99.88033					0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	99.98142	0.00000	99.92585					0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	99.97958	0.00000	99.91885					0.00	0	2,000,000.00
ABL16	On 25/03/2016	Spot Bond	100.27308	0.00000	100.21474					0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.63850	6.14500	103.57606	6.17000				0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.38869	0.00000	101.33905					0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.71178	0.00000	100.66635					0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.22760	4.50000	131.13989	4.50000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.09509	2.61000	122.01014	2.62000				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.22237	2.00000	115.16894	2.00000				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.19117	2.90000	102.13617	2.90000			102,191,170,000.00	1,000,000	1,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	118.95856	9.88000	118.81840	9.89500				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.78930	0.00000	99.69891					0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.14891	0.00000	100.03237					0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.15790	0.00000	100.03738					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	100.30268	0.00000	100.22005				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	111.70159	3.30000	111.63798	3.30000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.64334	100.00000	27.44293			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	167.73003	1.15000	169.72910	1.16000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.08585	2.91000	149.00567	2.91000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	174.63963	1.18000	174.41591	1.19000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	173.59538	1.64000	173.51998	1.64000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	72.61708	6.87625	72.52843	6.89125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	72.61708	6.87625	72.52843	6.89125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.66414	84.61000	13.59546			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.55000	0.00000	90.57000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.32411	0.00000	100.26733				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.70000	0.00000	92.75000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.79446	100.00000	35.59112			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.51000	0.00000	91.55000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.39000	0.00000	92.43000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.19000	0.00000	87.20000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.18000	0.00000	87.21000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	100.05121	0.00000	100.00000				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.88359	0.00000	99.83366				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	86.92000	0.00000	87.00000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.23942	6.58500	111.12943	6.61000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	106.07000	0.00000	106.85000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.85000	0.00000	91.95000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.35000	0.00000	93.36000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.15000	0.00000	92.20000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.20511	0.00000	100.15375				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	116.87622	6.30500	116.75566	6.33000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	108.50000	0.00000	105.80000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.85454	0.00000	101.49577				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.32000	0.00000	89.41000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.47000	0.00000	88.55000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	104.13706	1.96500	104.08898	1.96500			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.96754	2.16500	149.89611	2.16500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	199.83542	2.24000	199.73883	2.24000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	112.11000	0.00000	109.42000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.37000	0.00000	89.47000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	96.43376	8.41000	96.27245	8.42500			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	101.21000	0.00000	101.26000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64650	7.18000	111.51662	7.19500			0.00	0	4,300,000.00
ABS5	On 01/05/2015	Spot Bond	107.40027	6.31500	107.29592	6.34000		214,800,540,000.00		2,000,000	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	104.69972	7.86000	104.52411	7.88000			0.00	0	3,100,000.00
ABS7	On 11/09/2026	Spot Bond	98.81239	9.04000	98.62744	9.05500		296,437,170,000.00		3,000,000	3,000,000.00
ABS9	On 17/03/2016	Spot Bond	107.47580	6.73500	107.34910	6.76000			0.00	0	12,000,000.00
ABSI1	On 11/06/2014	Spot Bond	127.18409	0.75000	127.13812	0.75000		591,406,018,500.00		4,650,000	8,150,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.58386	4.00000	122.50712			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	281.92231	1.21000	281.56991	1.22000		225,537,848,000.00		800,000	400,000.00
ABSI3	On 31/01/2017	Spot Bond	126.32973	0.01000	126.29197	-0.01000			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	131.28416	1.07000	131.44051	1.05000			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.42321	0.00000	100.35249				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.36723	0.00000	100.30963				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.04677	100.00000	22.87785			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.86518	0.00000	100.79830				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.54621	0.00000	101.50013				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.86518	0.00000	100.79830				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.26331	0.00000	101.21743				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.38903	8.95500	105.30910	8.98000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.23900	10.46500	107.09499	10.49000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.16708	0.00000	101.09247				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.19894	0.00000	101.12227				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.65035	0.00000	101.54451				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.34461	0.00000	100.29059				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.34153	0.00000	100.28800				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.13521	0.00000	101.06266				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.09487	11.00000	56.04677	11.00000			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.86648	0.00000	100.80871				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.11705	0.00000	100.01646				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.38255	0.00000	100.32251				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.40135	0.00000	100.33832				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.44374	0.00000	100.37398				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.38242	0.00000	100.32240				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.39521	0.00000	100.33316				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.40083	0.00000	100.33789				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.39326	0.00000	101.33003				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.39326	0.00000	101.33003				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.40215	0.00000	101.33851				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.37221	0.00000	100.31381				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.40215	0.00000	101.33851				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.38438	0.00000	101.32154				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.60163	0.00000	81.54565				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.36499	0.00000	100.30772				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.35950	0.00000	100.30312				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.25042	0.00000	100.19279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond		100.35950	0.00000	100.30312			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		100.38758	0.00000	100.32674			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		100.40016	0.00000	100.33730			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		100.40527	0.00000	100.34160			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		100.39506	0.00000	100.33300			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.33384	0.00000	100.28153			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.37221	0.00000	100.31381			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		99.93103	0.00000	99.87929			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		109.98923	8.15000	109.80851	8.17000		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond		100.34160	0.00000	100.28808			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		103.01891	7.28500	102.94191	7.30500		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.23788	0.00000	101.18249			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.40511	0.00000	101.34532			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.20738	0.00000	102.14791			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.31271	0.00000	101.25657			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	4.80345	100.00000	4.77145		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	4.99762	100.00000	4.96470		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	74.70553	0.00000	74.64535				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	137.53445	0.00000	137.59058				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	137.54033	0.00000	137.59604				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.38238	0.00000	100.32236				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.87728	0.00000	100.82361				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.87728	0.00000	100.82361				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.31271	0.00000	101.25657				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.74771	0.00000	100.69292				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.36958	0.00000	100.31157				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.36651	0.00000	100.30899				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.59127	0.00000	101.53280				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.67840	0.00000	100.62032				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.59121	0.00000	101.53283				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.37815	0.00000	101.31575				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.21115	0.00000	102.15026				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.49722	0.00000	100.43978				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.87843	0.00000	100.81642				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	100.23851	0.00000	100.18069				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.38393	0.00000	100.32367				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.51989	0.00000	101.40054				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.49590	0.00000	100.44538				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.31642	0.00000	100.26688				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.37589	0.00000	100.31693				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.98435	0.00000	100.93451				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.33491	0.00000	100.28245				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.32618	0.00000	100.27509				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.34313	0.00000	100.28936				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.37487	0.00000	100.31606				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.35692	0.00000	100.30096				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.33645	0.00000	100.28374				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.34211	0.00000	100.28850				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.51644	10.23000	100.43472	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.34760	0.00000	100.29310				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.33902	0.00000	100.28591				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.47472	0.00000	100.40007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	100.87408	0.00000	100.73505				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.31853	0.00000	100.26810				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	110.26779	8.26000	110.09423	8.28000			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.37327	0.00000	100.31471				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.66175	1.75000	105.61491	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.34159	0.00000	100.28807				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.34246	0.00000	100.28878				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.36315	0.00000	100.30564				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.37579	0.00000	100.31628				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.35049	0.00000	100.29499				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.34391	0.00000	100.28945				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.37327	0.00000	100.31414				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.36061	0.00000	100.30351				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.38844	0.00000	100.32689				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.36315	0.00000	100.30564				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.37832	0.00000	100.31840				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.37125	0.00000	100.31244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	100.37327	0.00000	100.31414				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.35783	0.00000	100.30116				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.37934	0.00000	100.31924				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.38590	0.00000	100.32477				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.30583	0.00000	100.25741				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.30888	0.00000	100.25998				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.33274	0.00000	100.28006				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.34035	0.00000	100.28646				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.38742	0.00000	100.32605				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.38742	0.00000	100.32605				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.41619	0.00000	100.35023				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.36568	0.00000	100.30776				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.41215	0.00000	100.34685				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.41366	0.00000	100.34812				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.41619	0.00000	100.35023				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.29630	0.00000	87.24451				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.39600	0.00000	100.33327				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.39600	0.00000	100.33327				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	103.19250	0.00000	103.26276				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	103.93007	0.00000	104.00064				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.34035	0.00000	100.28646				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.65681	0.00000	100.61305				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.64222	0.00000	100.59847				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.33680	0.00000	100.28347				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	99.98929	3.91000	99.95695	3.93000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.41149	0.00000	101.35005			608,468,921,316.00	6,000,000	3,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.45846	0.00000	100.41409				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.97837	100.00000	3.94855			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.79977	0.00000	100.74656				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.89279	0.00000	100.83342				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.95471	0.00000	100.89123				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.44604	0.00000	101.39301				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.61005	0.00000	101.55078				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.82868	0.00000	101.76106				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	105.74577	7.48000	105.58495	7.50000			0.00	0	4,830,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	126.72202	8.45000	126.52100	8.46500			653,885,623,200.00	5,160,000	2,580,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.46108	100.00000	39.17185			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	111.97421	6.61500	111.84477	6.64000			0.00	0	8,900,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.30881	100.00000	34.05456			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.70177	100.00000	16.59051			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	157.22761	2.41500	157.14937	2.41500			62,891,044,000.00	400,000	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.13386	4.00000	125.05530	4.00000			2,652,837,832,000.00	21,200,000	14,050,000.00
ANG02	On 11/10/2013	Spot Bond	99.93577	0.00000	101.28955				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.71555	0.00000	101.67079				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.18642	0.00000	100.08958				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	109.29190	7.73000	109.13098	7.75000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.84938	0.00000	101.36199				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.84248	0.00000	101.42158				99,842,478,127.00	1,000,000	500,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.31582	100.00000	54.91040			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.14661	0.00000	101.09430				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	110.89495	6.90500	110.77313	6.93000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.12606	0.00000	100.02114				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45015	0.00000	100.39417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	101.26088	6.52000	101.19937	6.54000				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.11407	0.00000	100.01513					0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.50378	7.02500	102.41039	7.05000				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.59761	7.68000	108.47158	7.69500				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.14575	0.00000	101.09142					0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	103.96067	10.06300	103.87990	10.06036				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.16160	0.00000	100.03910					0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	101.86423	10.16171	101.75990	10.17743				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.81293	10.17673	101.70485	10.19521				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.16145	0.00000	100.03895					0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.78850	10.19612	101.68418	10.21049				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.72066	10.81823	103.59216	10.82823				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.16552	0.00000	100.04104					0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.16552	0.00000	100.04104					0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.16558	0.00000	100.04109					0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.21514	10.31300	101.13447	10.31036				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.02299	10.26909	101.93993	10.26782				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	101.86423	10.16171	101.75990	10.17743			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.43924	10.13493	102.35682	10.13383			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.05108	9.29404	101.97302	9.29462			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.15661	0.00000	100.03650				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.15400	0.00000	100.07694				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.15400	0.00000	100.07694				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.14534	0.00000	100.07262				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.85196	10.17592	100.75894	10.18067			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.24071	11.09000	100.15038	11.09000			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.84945	10.22500	99.71238	10.22500			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.10966	0.00000	100.05480				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.13902	0.00000	100.06946				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.20183	12.22500	100.12609	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.15164	0.00000	100.07577				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.58853	10.10750	101.46544	10.10750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	100.14691	0.00000	100.07340				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.15086	0.00000	100.07537				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.15086	0.00000	100.07537				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.00000				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.14502	0.00000	100.07245				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.10966	0.00000	100.05480				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	103.92923	13.06300	103.82351	13.06036			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.48396	14.22956	103.35838	14.23186			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.35787	13.10337	102.24206	13.10721			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.20167	0.00000	100.10074				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.20167	0.00000	100.10074				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.20167	0.00000	100.10074				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.20942	0.00000	100.10461				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.52843	100.00000	7.48566			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.06026	100.00000	18.92056			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.34698	100.00000	17.21983			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.70802	100.00000	10.62953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.73172	100.00000	10.65392			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.94650	100.00000	12.85160			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.21792	100.00000	11.13569			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.16570	0.00000	100.04121			200,331,405,918.00		2,000,000	1,000,000.00
BCP2	On 30/09/2015	Spot Bond	100.16973	0.00000	100.04327			0.00		0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	173.46812	1.12000	173.30852	1.13000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	151.00595	7.37000	150.64756	7.38500			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	151.19566	7.37000	150.83963	7.38500			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	102.98777	7.75500	106.83755	7.77000			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.31719	0.00000	101.25026				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.03308	0.00000	100.03907			16,005,292,506,400.00		160,000,000	80,000,000.00
BD310C	On 18/02/2014	Spot Bond	100.93847	0.00000	100.88102				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.82358	0.00000	100.78199				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.01267	0.00000	100.97321				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.12459	0.00000	101.07433			4,044,983,532,960.00		40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	100.62770	0.00000	100.56937					0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.35140	0.00000	100.29629					0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.99213	100.00000	37.70744				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	82.04098	100.00000	81.51732				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	100.60230	7.03000	100.46268	7.05000			12,977,696,700,000.00	129,000,000	147,500,000.00	
BG22A1	On 21/07/2016	Spot Bond	101.37127	0.00000	101.31871					0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.38179	0.00000	101.32881					0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.41335	0.00000	101.35913					0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.51856	0.00000	101.46018					0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.62375	0.00000	101.56121					0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.91801	0.00000	101.84381					0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.65398	100.00000	6.60467				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.16349	0.00000	101.11223					0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.22841	0.00000	101.17426					0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.25623	0.00000	101.20083					0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.26550	0.00000	101.20969					0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.37675	0.00000	101.31597					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	101.52501	0.00000	101.45760				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.16458	100.00000	4.13371			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.16458	100.00000	4.13371			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41455	0.00000	100.36305				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45025	0.00000	100.39426				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.45998	0.00000	100.40277				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.26954	7.40000	105.15525	7.41500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.48915	0.00000	100.42827				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54085	0.00000	100.47346				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.72933	100.00000	3.70229			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.72933	100.00000	3.70229			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.63330	6.27000	106.54594	6.29500			0.00	0	3,100,000.00
BID04	On 23/11/2017	Spot Bond	100.73484	0.00000	100.68241			40,293,934,897.20		400,000	200,000.00
BIDC26	On 02/08/2013	Spot Bond	98.26418	0.00000	98.21928				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.57905	0.00000	99.53695				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	98.96192	0.00000	98.91925				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.70036	0.00000	100.65372				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.09821	100.00000	7.04503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	100.84211	0.00000	100.78722				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.70285	0.00000	100.65605				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.74387	0.00000	100.69437				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.81838	0.00000	100.76394				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.12772	0.00000	101.05273				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.63846	0.00000	101.53101				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43388	0.00000	100.37993			4,017,355,053,720.00	40,000,000	20,000,000.00	
BSR05	On 01/07/2013	Spot Bond	100.26853	0.00000	100.17344				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.37232	0.00000	100.31391				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	101.94064	0.00000	101.89292				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.18426	100.00000	10.10962			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.54463	6.89500	114.44133	6.92000			0.00	0	3,400,000.00
CBL08	On 02/11/2016	Spot Bond	123.75849	8.28000	123.62471	8.29500			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.92354	0.00000	101.83960				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.21745	0.00000	101.15772				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.24434	7.98000	111.13019	7.99500			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	106.23971	10.04000	106.07014	10.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	101.73089	0.00000	101.65166				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	107.48696	10.29000	107.30859	10.31000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.26180	0.00000	101.20599				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.45791	8.33000	107.33264	8.34500			0.00	0	2,500,000.00
CBL17	On 23/08/2019	Spot Bond	101.09834	0.00000	101.01975				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	102.81434	10.73000	102.63368	10.75000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.18756	0.00000	101.13081				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.65742	0.00000	100.57878				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	125.63299	9.20000	125.42741	9.21500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	121.89920	9.00000	121.69349	9.01500			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	120.00214	8.55000	119.79488	8.56500		1,344,023,968,000.00	11,200,000	42,600,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88342	0.00000	100.79813				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14402	10.53000	104.01852	10.54500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.18841	0.00000	101.11978			161,901,456,000.00	1,600,000	800,000.00	
CGR7	On 22/07/2014	Spot Bond	102.72285	0.00000	102.61522				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.13708	0.00000	103.01266				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.75873	0.00000	100.69020				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74676	0.00000	100.65339				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On 20/06/2013	Spot Bond	100.36979	0.00000	100.31179					0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.36979	0.00000	100.31179					0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.36979	0.00000	100.31179					0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.86031	0.00000	100.79384					0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.37236	0.00000	100.31395					0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.34670	0.00000	100.29236					0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.32616	0.00000	100.27507					0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.03550	0.00000	100.99192					0.00	0	3,000,000.00
CLN126	On 20/08/2015	Spot Bond	101.60465	0.00000	101.50177					0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.11709	0.00000	100.01650					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.58687	0.00000	101.48514					0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.34666	0.00000	100.29231					0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.32869	0.00000	100.27720					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.68080	0.00000	101.57299					0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.86676	0.00000	100.80898					0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.82640	0.00000	100.77134					0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.95473	0.00000	100.88089					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.37749	0.00000	100.31826				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.35953	0.00000	100.30316				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.36461	0.00000	100.30742				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.44247	10.02500	102.35052	10.05000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	106.50817	9.71500	106.42242	9.74000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.57788	7.60500	101.50524	7.63000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.19260	0.00000	101.11635				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.47485	0.00000	100.40021				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.95635	0.00000	100.89150				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.95635	0.00000	100.89150				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.49754	0.00000	101.44028				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.11167	0.00000	101.04875				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.22156	100.00000	21.06771			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.04930	100.00000	20.89670			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.56394	100.00000	48.20002			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.56394	100.00000	48.20002			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.56394	100.00000	48.20002			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.56394	100.00000	48.20002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		48.56394	100.00000	48.20002			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		48.56394	100.00000	48.20002			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.38244		0.00000	100.32242				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		48.56394	100.00000	48.20002			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		45.28884	100.00000	44.95323			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.35423		0.00000	100.29867				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	100.59898		0.00000	100.52428				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.67802		10.11000	102.59413	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.59898		0.00000	100.52428				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.00008		0.00000	99.94780				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90039		0.00000	100.78760				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.82973		0.00000	100.69864				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.26428		2.76000	109.20671	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023		0.00000	101.04023				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.15812		3.14000	109.09722	3.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	100.86045	8.25000	100.79400	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01511	0.00000	100.88780			121,218,128,905.20	1,200,000	600,000.00	
CLN196	On 15/06/2016	Spot Bond	100.59898	0.00000	100.52428			0.00	0	0.00	
CLN197	On 15/06/2016	Spot Bond	100.59898	0.00000	100.52428			0.00	0	0.00	
CLN198	On 13/09/2021	Spot Bond	108.78815	3.10000	108.72826	3.10000		0.00	0	0.00	
CLN199	On 13/09/2016	Spot Bond	108.73509	2.40000	108.68135	2.40000		0.00	0	0.00	
CLN200	On 20/12/2016	Spot Bond	100.55276	0.00000	100.46567			0.00	0	0.00	
CLN210	On 20/06/2013	Spot Bond	100.43025	0.00000	100.36266			0.00	0	0.00	
CLN211	On 20/12/2013	Spot Bond	100.52104	0.00000	100.43903			0.00	0	0.00	
CLN213	On 12/10/2014	Spot Bond	99.93418	0.00000	99.88487			0.00	0	0.00	
CLN214	On 12/10/2014	Spot Bond	99.93320	0.00000	99.88316			0.00	0	0.00	
CLN215	On 17/10/2016	Spot Bond	103.32229	7.36500	107.43239	7.39000		0.00	0	0.00	
CLN216	On 11/10/2014	Spot Bond	99.94858	0.00000	99.89731			0.00	0	0.00	
CLN217	On 11/10/2014	Spot Bond	99.94940	0.00000	99.89894			0.00	0	0.00	
CLN219	On 20/10/2016	Spot Bond	101.45663	0.00000	101.39866			0.00	0	0.00	
CLN220	On 20/10/2016	Spot Bond	101.46598	0.00000	101.40968			0.00	0	0.00	
CLN221	On 20/10/2016	Spot Bond	107.79495	7.41500	107.65190	7.44000		0.00	0	0.00	
CLN222	On 20/10/2016	Spot Bond	107.79495	7.41500	107.65190	7.44000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835					0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329					0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	106.68244	7.46500	106.53700	7.49000				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.39268	0.00000	100.33103					0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.43663	0.00000	100.36801					0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.40786	0.00000	100.35943					0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.41056	0.00000	100.36181					0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.84912	0.00000	101.36290					0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.84912	0.00000	101.36290					0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.91541	100.17539	45.58200				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.64489	0.00000	101.58181					0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.64489	0.00000	101.58181					0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64735	0.00000	100.56656					0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.95615	0.00000	100.90214					0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.39869	0.00000	100.33611					0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.75513	0.00000	100.70121					0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.80867	0.00000	100.75089					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	101.09137	9.35000	101.01484	9.35000				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.09137	9.35000	101.01484	9.35000				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.75437	0.00000	100.70040					0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.75665	0.00000	100.70251					0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210					0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.28614	0.00000	101.19393					0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.44027	0.00000	100.38793					0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.26005	0.00000	101.16973					0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.23032	0.00000	100.17739					0.00	0	1,000,000.00
CLN251	On 26/03/2015	Spot Bond	100.23032	0.00000	100.17739					0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.23032	0.00000	100.17739					0.00	0	1,000,000.00
CLN253	On 26/03/2015	Spot Bond	100.23032	0.00000	100.17739					0.00	0	1,000,000.00
CLN254	On 26/03/2015	Spot Bond	100.23032	0.00000	100.17739					0.00	0	1,000,000.00
CLN255	On 26/03/2015	Spot Bond	100.23663	0.00000	100.18225					0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.24702	0.00000	100.19020				100,247,015,833.00		1,000,000	1,000,000.00
CLN257	On 26/03/2017	Spot Bond	100.24702	0.00000	100.19020					0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.24702	0.00000	100.19020				200,494,031,666.00		2,000,000	2,000,000.00
CLN259	On 26/03/2017	Spot Bond	100.24702	0.00000	100.19020				100,247,015,833.00		1,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	100.24702	0.00000	100.19020				200,494,031,666.00	2,000,000	2,000,000.00
CLN261	On 26/03/2017	Spot Bond	100.24876	0.00000	100.19154				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	107.74851	8.06000	107.58153	8.08000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.46246	0.00000	100.38976				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.83928	0.00000	100.78685				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.34825	0.00000	100.29835				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.34825	0.00000	100.29835				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.27346	0.00000	101.21527				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.45151	0.00000	100.38053				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.18533	0.00000	101.09902				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.52796	0.00000	100.44484				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.35808	0.00000	100.30137				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.35556	0.00000	100.29925				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.36456	0.00000	100.30738				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.81779	0.00000	100.76330				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.92626	0.00000	100.86003				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.92541	0.00000	100.85913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.36354	0.00000	100.30652				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.49407	0.00000	100.41573				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.61478	0.00000	100.55767				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.30580	0.00000	100.25227				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.21165	0.00000	100.15889				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.34542	0.00000	100.29072				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.40357	0.00000	100.33964				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.40357	0.00000	100.33964				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.40357	0.00000	100.33964				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.40357	0.00000	100.33964				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.06409	0.00000	101.00724				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.74425	0.00000	100.68681				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.28266	0.00000	100.21729				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.28266	0.00000	100.21729				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.27922	0.00000	100.21464				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.12874	0.00000	100.06433				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.27922	0.00000	100.21464				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.12953	0.00000	100.06472				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	100.41467	0.00000	100.34897				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.12874	0.00000	100.06433				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.12874	0.00000	100.06433			200,257,480,000.00	2,000,000	1,000,000.00	
CLN299	On 30/06/2017	Spot Bond	100.12953	0.00000	100.06472				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.59560	100.00000	5.55504			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	0.00000	106.86951				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.40862	0.00000	100.34388				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	0.00000	107.62975				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	0.00000	106.33159				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	107.13774	0.00000	107.13774				0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	0.00000	106.74459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	100.80208	0.00000	100.73762			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	101.39031	9.69000	101.09501	9.70500		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	99.61532	10.21000	99.44269	10.22500		0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	100.12318	0.00000	100.06155			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	100.42223	0.00000	100.35532			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	100.56129	0.00000	100.49861			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	100.50595	0.00000	100.44731			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	100.56184	0.00000	100.49668			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	102.36113	8.80500	102.08588	8.80500		0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	100.21171	0.00000	100.15388			0.00	0	20,000,000.00
CLN39		On 07/02/2016	Spot Bond	100.00000	22.22874	100.00000	22.07985		0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	22.22874	100.00000	22.07985		0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	36.12671	7.01000	36.10660	7.01000		0.00	0	0.00
CLN52		On 30/04/2013	Spot Bond	101.11905	0.00000	101.06978			0.00	0	0.00
CLN54		On 30/04/2013	Spot Bond	101.11905	0.00000	101.06978			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	158.81798	0.00000	158.99560			0.00	0	0.00
CLN56		On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	6.12410		0.00	0	0.00
CLN57		On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	6.12410		0.00	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	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00056			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00056			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	104.56241	6.90500	104.50223	6.93000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	129.64436	7.75500	129.48750	7.77000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	151.00595	7.37000	150.64756	7.38500			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	151.19566	7.37000	150.83963	7.38500			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.29029	0.00000	82.23285				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.13886	0.00000	82.08094				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	99.96112	0.00000	99.90306				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	99.96112	0.00000	99.90306				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.39777	0.00000	100.33531				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.36913	0.00000	100.31122				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.37481	0.00000	100.31600				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.79375	0.00000	101.73128				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.37327	0.00000	100.31414				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.42927	0.00000	101.37009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	100.33579	0.00000	100.28262				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.40144	7.96500	108.28029	7.99000			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.53425	6.12500	104.48031	6.15000			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	107.33523	7.97000	107.20193	7.98500			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	125.70561	8.93000	125.46438	8.95000			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	111.64501	7.41500	111.51522	7.44000			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	113.57536	8.48000	113.37487	8.50000			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	100.83663	9.00000	9.11000	100.04869			0.00	0	830,000,000.00
COT02	On 03/04/2028	Spot Bond	100.89999	10.10000	10.20000	100.05438		9,080,999,100,000.00	90,000,000	560,000,000.00	
CPL002	On 29/11/2014	Spot Bond	100.71295	0.00000	100.65799				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.72897	0.00000	100.67280				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.69316	0.00000	100.63812				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.17358	0.00000	101.12004				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.98199	0.00000	100.93867				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.60906	0.00000	100.56555				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.45311	0.00000	100.40926				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.29814	0.00000	100.25342				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	52.37584	101.22658	52.37581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	101.13112	0.00000	101.08285					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	100.71270	6.93000	100.61495	6.94500				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.11407	0.00000	101.07067					0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.06135	0.00000	100.05026					0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.06808	0.00000	100.05286					0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.12237	0.00000	100.04891					0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.54440	6.36500	102.48231	6.39000				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	129.88348	6.16500	129.73590	6.19000				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	114.04298	7.11000	113.86188	7.13000				0.00	0	48,772,000.00
DV23	On 27/02/2023	Spot Bond	116.96043	7.68000	116.77424	7.69500			35,088,129,000,000.00	300,000,000	263,112,000.00	
E170	On 01/08/2020	Spot Bond	141.26746	6.70000	141.04881	6.72000				0.00	0	23,251,000.00
EDC01	On 04/04/2016	Spot Bond	105.26743	0.00000	105.18925					0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.92586	0.00000	100.85322					0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.00389	0.00000	100.92515					0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.05583	0.00000	100.97301					0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.10768	0.00000	101.02081					0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.89976	0.30000	129.86402	-0.30000				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	119.67044	1.59500	119.61881	1.59500			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	106.10508	1.68500	106.05851	1.68500			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	114.04078	8.33000	113.84756	8.35000			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	114.71409	8.29000	114.51348	8.31000			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	110.47262	9.15000	110.28335	9.16500			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.85292	0.00000	100.79967				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.95208	0.00000	100.90473				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.71030	0.00000	100.66681				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.07069	100.00000	34.81643			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	57.45903	100.00000	57.02846			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	98.14439	100.00000	97.37963			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	93.24796	100.00000	92.55724			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.48514	3.00000	127.41549	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	108.47957	10.32500	108.33853	10.35000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.24374	0.00000	106.17740			509,969,946,432.00	4,800,000	2,400,000.00	
EQS05	On 25/04/2017	Spot Bond	101.55906	0.00000	101.49543			0.00	0	0.00	
EQS06	On 09/04/2018	Spot Bond	100.00000	1.33635	100.00000	1.33634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	5.00000	78.11984	5.00000	78.11983			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.01770	0.00000	100.95545				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.93112	0.00000	100.87421				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.90624	0.00000	100.84967				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.03767	0.00000	100.97419				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.00540	0.00000	100.94264				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.82443	0.00000	100.77410				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.85780	0.00000	100.80542				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.88452	0.00000	100.83049				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.82844	0.00000	100.77786				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.83344	0.00000	100.78139				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.87316	0.00000	100.81864				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.15045	5.78500	105.04447	5.81000			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	116.57495	6.36500	116.42341	6.38500			0.00	0	159,857,000.00
ES23	On 25/01/2023	Spot Bond	121.32139	7.21500	121.13318	7.23000			0.00	0	38,225,000.00
ES26	On 02/04/2026	Spot Bond	99.48499	7.93000	99.30193	7.94500			0.00	0	12,937,000.00
ES33	On 15/09/2033	Spot Bond	89.10740	8.70000	88.74374	8.73500		1,247,503,600,000.00	14,000,000	642,020,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.77462	0.00000	100.71931				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	99.98456	0.00000	99.93828				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.37226	0.00000	100.32759				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.04608	100.00000	11.95581			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.72244	100.00000	11.63460			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.97406	0.00000	100.91798				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.00943	0.00000	100.95129			101,009,432,011.00		1,000,000	500,000.00
FR2C3C	On 15/08/2013	Spot Bond	101.12255	0.00000	101.05783				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.18615	0.00000	101.11771				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	104.06912	6.41500	103.98079	6.44000			0.00	0	33,718,132.00
FRB05	On 21/12/2018	Spot Bond	104.16373	8.13000	104.00447	8.15000			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.45104	0.00000	100.40332				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.45098	0.00000	100.40326				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.41947	0.00000	101.36166				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.96721	0.00000	101.90328				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	112.37693	9.93000	112.19676	9.95000			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.61793	0.00000	98.54982				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	64.04987	100.00000	63.60181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	101.71010	0.00000	101.71010					0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	130.25380	1.17000	130.40763	1.15000				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	280.96492	1.25000	280.61296	1.26000			112,385,968,000.00	400,000	200,000.00	
FRBI28	On 31/03/2028	Spot Bond	150.34119	2.14500	150.26984	2.14500				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	203.21067	2.13000	203.11428	2.13000				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.21720	6.57500	116.09495	6.60000				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.24278	100.00000	26.06986				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.24278	100.00000	26.06986				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.13834	8.16700	54.12065	8.16900				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.11448	9.50800	34.10540	9.50800				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.88241	9.74000	32.87352	9.74000				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	82.71453	100.00000	82.16796				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.39077	0.00000	103.30667					0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.35051	0.00000	101.29189					0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.23737	0.00000	101.14868					0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.63538	0.00000	100.53526					0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.39550	0.00000	100.33343					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	101.20106	0.00000	101.11499				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.20106	0.00000	101.11499				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.87915	0.00000	100.80266				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.17949	0.00000	101.09498				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.44896	0.00000	100.37839				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.73211	0.00000	100.67847				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62672	0.00000	100.54853				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.38249	0.00000	100.32247				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.42444	0.00000	100.35776				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.48655	0.00000	100.40941				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	7.47000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61705	0.00000	100.54007				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.41619	0.00000	100.35023				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.51159	0.00000	100.43046				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.55405	0.00000	100.46615				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.39449	0.00000	100.33200				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.11159	0.00000	105.03106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.61324	0.00000	100.51592					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.40862	0.00000	100.34388					0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000		6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.48455	0.00000	100.40773					0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.57994	0.00000	100.48793					0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.43734	0.00000	100.36803					0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.46749	0.00000	100.39339					0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.55055	0.00000	100.46322					0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.51009	0.00000	100.42921					0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.57497	0.00000	100.48374					0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.61076	0.00000	100.51383					0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.54906	0.00000	100.46197					0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.53159	0.00000	100.44728					0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.47502	0.00000	100.39971					0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.46599	0.00000	100.39212					0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.58790	0.00000	100.49462					0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.58044	0.00000	100.48835					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	100.56002	0.00000	100.47118			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.58890	0.00000	100.49546			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.49757	0.00000	100.41868			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.13104	100.09221	11.05027		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.36669	0.00000	100.30862			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.61722	0.00000	100.51925			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.43935	0.00000	100.36972			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.49657	0.00000	100.41784			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	101.08434	0.00000	101.00539			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.47301	0.00000	100.39803			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.40711	0.00000	100.34260			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	98.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	100.41215	0.00000	100.34685			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	100.37226	0.00000	100.31330			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	100.38590	0.00000	100.32477			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	100.51910	0.00000	100.43678			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	100.09289	0.00000	100.04642			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	100.46215	0.00000	100.41319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.09289	0.00000	100.04642					0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.44564	0.00000	100.39667					0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.37832	0.00000	100.31840					0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.93920	13.22500	100.82604	13.22500				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.35404	0.00000	100.29797					0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.08968	0.00000	100.04482					0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.08968	0.00000	100.04482					0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.35454	0.00000	100.29839					0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.54593	0.00000	100.45997					0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.55807	0.00000	103.46971					0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.61314	0.00000	101.55020					0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.41563	0.00000	100.35033					0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.41313	0.00000	100.34824					0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.56910	0.00000	101.50506					0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.73582	0.00000	98.67575					0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	99.94996	0.00000	99.89991					0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.34927	0.00000	100.29452					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	101.39862	0.00000	101.33875					0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	118.21164	2.41000	118.33674	2.39000				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.42128	0.00000	100.35508					0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.42587	0.00000	100.35895					0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	118.39553	2.39000	118.52106	2.37000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.23494	0.33000	116.19694	0.33000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	118.21164	2.41000	118.33674	2.39000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	120.40087	1.31000	120.35176	1.31000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.08322	1.38000	122.03282	1.38000				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.59338	0.00000	101.52504					0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.31287	100.00000	18.18010				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79587	0.00000	100.69635					0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69243	0.00000	100.60595					0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.47873	4.73000	109.40375				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70530	0.00000	100.61720					0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.36195	0.00000	100.30517					0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.41824	0.00000	100.35254					0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.55816	0.00000	100.47015					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	100.49375	0.00000	100.41605					0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.47439	0.00000	100.39976					0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.40457	0.00000	100.34106					0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64091	0.00000	100.56092					0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.40406	0.00000	100.34063					0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.45174	0.00000	98.36970					0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	102.87255	0.00000	102.79295					0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.24644	0.00000	101.15710					0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.52231	0.00000	100.46424					0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.78945	10.22500	101.69495		10.25000			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.27538	0.00000	100.20937					0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	102.85279	7.03500	102.78429		7.06000			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.35791	0.00000	99.26464					0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.06903	0.00000	101.01799					0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.24949	0.00000	101.18977					0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.47103	0.00000	101.40063					0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.61004	0.00000	101.53294					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	135.70292	3.45000	135.62442	3.45000				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.04141	0.00000	100.99697					0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.59540	0.00000	103.54892					0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.58653	0.00000	100.54129					0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.81243	0.00000	103.76304					0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.39335	0.00000	101.34531					0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.56243	0.00000	102.51066					0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.49279	100.00000	8.44454				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	269.09599	1.76000	268.74974	1.77000				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	280.72620	1.26000	280.37435	1.27000				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	264.16399	1.98000	263.82023	1.99000				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	126.52045	1.54000	126.66524	1.52000				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.30308	0.00000	101.24736					0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	126.56979	1.14000	126.71965	1.12000				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.51431	0.00000	101.45638					0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	99.99996	0.00000	99.94607					0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.34396	0.00000	101.27970					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.18833	0.00000	101.13188					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.31375	0.00000	100.25854					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	99.17142	2.34000	99.12258	2.34000				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.63110	0.00000	100.58599					0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87522	100.00000	0.86866				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.33831	104.97509	12.24489				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.49055	0.00000	100.44861					0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43963	0.00000	100.39761					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.01403	0.00000	100.95863					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.35641	101.07593	16.23668				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.51789	100.44759	8.45589				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.41201	0.00000	100.36429					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.80005	100.76967	14.69202				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.15308	0.00000	101.10725					0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.11043	0.00000	101.05283					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	99.94476	0.00000	102.42900					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.03479	0.00000	100.99365					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.00020	1.96000	109.94955	1.96000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.12304	0.00000	101.04966				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.39388	0.00000	100.34898				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.00000	51.72799	100.00000	100.00000		45,000,000,000,000.00	450,000,000	450,000,000.00	
FRX14	On 01/09/2014	Spot Bond	104.49510	5.76000	104.41942	5.78000			0.00	0	100,000,000.00
FRX15	On 14/03/2015	Spot Bond	105.52472	6.00500	105.42722	6.03000			0.00	0	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	104.70839	6.61500	104.57505	6.64000			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	106.25890	6.98000	106.14107	6.99500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	119.44159	7.05000	119.28276	7.07000			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	110.09104	7.72000	109.91581	7.74000			0.00	0	1,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.81172	8.64000	118.60865	8.65500			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	103.39674	9.24500	103.27527	9.25000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	87.72984	9.63500	87.45107	9.66000			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.98377	0.00000	100.89688				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.07946	0.00000	100.02566				0.00	0	2,500,000.00
GFC03	On 10/04/2015	Spot Bond	99.96422	0.00000	99.91061				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.00074	7.98000	104.88080	7.99500			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		2,200,000.00	22	22.00	
GPT22	On 30/04/2013	Spot Bond	101.09541	0.00000	101.05159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.56448	0.00000	100.52106					0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.44136	0.00000	99.39839					0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	98.95951	0.00000	98.91616					0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.74295	0.00000	99.70011					0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99878	100.00000	99.99857				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.94256	0.00000	99.89948					0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.87148	0.00000	99.82863					0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.65663	0.00000	99.61371					0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.57091	0.00000	99.52800					0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99973	100.00000	99.99952				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99939	100.00000	99.99918				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99837	100.00000	99.99816				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99796	100.00000	99.99776				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	99.96957	0.00000	99.92404					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	99.95969	0.00000	99.89962					0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.23064	0.00000	101.17903					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	101.26047	0.00000	101.20759				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.31812	0.00000	101.26282				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.48950	100.00000	2.47028			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.38967	0.00000	101.33135				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.48899	0.00000	101.42648				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	100.57075	0.00000	100.51597				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.70403	0.00000	101.65305			40,681,611,144.00		400,000	200,000.00
GRT03	On 15/10/2015	Spot Bond	99.87974	0.00000	99.82819				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43718	0.00000	100.38283				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.88272	0.00000	101.83283				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.51136	0.00000	100.45709				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.27428	0.00000	100.21586				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.83046	0.00000	101.35933				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.47476	0.00000	100.42048				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.30184	0.00000	101.25796				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/04/2013	Spot Bond	101.21176	0.00000	101.16695					0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.21176	0.00000	101.16695					0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00094	100.00000	50.00090				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	86.20097	100.00000	85.65074				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.38175	0.00000	101.32906				304,145,251,035.00		3,000,000	1,500,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.42379	0.00000	101.36944					0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	108.91298	6.96437	108.79416	6.98894				0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.27675	0.00000	101.22994					0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.43439	0.00000	101.37963				3,854,506,893,036.00		38,000,000	19,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	101.49747	0.00000	101.44021					0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.31806	117.06290	7.34261				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.36068	0.00000	101.31129					0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.52914	0.00000	101.47063					0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.59218	0.00000	101.53118					0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.76954	114.94363	7.79407				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	101.65843	0.00000	101.59985					0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.65545	0.00000	101.59195					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.70792	0.00000	101.64234				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	101.81326	0.00000	101.74352				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.23403	0.00000	102.14759				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	117.50695	6.97000	117.31609	6.99000			0.00	0	31,300,000.00
HWAY23	On 07/12/2023	Spot Bond	286.27951	1.03000	285.92512	1.04000			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	286.76863	1.01000	286.41402	1.02000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	106.38298	8.76000	106.05949	8.78500		1,276,595,760,000.00	12,000,000	31,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	106.65922	8.74000	106.33079	8.76500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	114.94643	1.02500	114.90224	1.02500		298,860,718,000.00	2,600,000	298,000,000.00	
I2038	On 31/01/2038	Spot Bond	112.21821	1.84000	112.16755	1.84000		6,463,768,896,000.00	57,600,000	184,600,000.00	
I2050	On 31/12/2050	Spot Bond	117.02313	2.02000	116.96856	2.02000		632,392,994,520.00	5,404,000	140,972,000.00	
IBC01	On 16/03/2015	Spot Bond	93.50000	0.00000	93.60000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	107.68202	6.46500	107.57935	6.49000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.07778	0.00000	102.02543			163,324,448,172.80	1,600,000	3,550,000.00	
IBL14	On 28/06/2015	Spot Bond	100.77116	0.00000	100.71657				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.19869	0.00000	100.14461				0.00	0	5,750,000.00
IBL18	On 10/12/2013	Spot Bond	100.47762	0.00000	100.42704				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.12136	0.00000	101.07498				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	102.29099	6.81000	102.21693	6.83000			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.26236	6.96500	107.13430	6.99000			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.49188	7.33000	111.36116	7.34500			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	105.61647	6.74000	105.53867	6.76000			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.30812	0.00000	101.25805				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.83061	0.00000	100.77982				0.00	0	750,000.00
IBL26	On 18/08/2014	Spot Bond	107.01183	3.30000	106.95073	3.30000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.50694	6.78500	105.37235	6.81000			0.00	0	1,750,000.00
IBL32	On 03/11/2014	Spot Bond	101.05129	0.00000	101.00151				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.11997	0.00000	101.06688				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	125.59326	0.15000	125.55404	0.15000			0.00	0	250,000.00
IBL36	On 31/01/2022	Spot Bond	130.56194	1.14000	130.71653	1.12000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.10278	0.00000	100.00944				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.10752	0.00000	100.01178			120,129,025,898.40	1,200,000	600,000.00	
IBL39	On 02/04/2018	Spot Bond	106.17083	7.30000	106.04438	7.31500			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.62051	0.00000	100.56928			120,744,616,527.60	1,200,000	600,000.00	
IBL42	On 15/06/2017	Spot Bond	101.70676	0.00000	101.65441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.88196	0.00000	100.83124				0.00	0	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	104.36402	7.56000	104.20770	7.58000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	97.73146	8.01000	97.56734	8.03000			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	100.40480	0.00000	100.35470				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	100.42718	7.26000	100.30651	7.27500			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	100.46717	100.00000	99.71178			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00165	100.00000	0.00163			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	102.34715	5.00000	102.30549	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	102.34715	5.00000	102.30549	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.91823	5.00000	100.87693	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	102.34715	5.00000	102.30549	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.26942	4.00000	100.23706	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.13991	0.00000	101.07006				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.07664	0.00000	101.00849				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.14060	0.00000	100.07025				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	110.69685	8.46500	110.55267	8.49000			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.12047	0.00000	100.01827				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.12047	0.00000	100.01827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	101.01775	0.00000	100.95550					0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.74889	100.00000	7.69271				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.21391	0.00000	102.12304					0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.79185	0.00000	101.70170					0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.58174	0.00000	101.49196					0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.33162	8.46500	101.21898	8.49000				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.60983	0.00000	100.56307					0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.80167	0.00000	100.75534					0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.42171	0.00000	100.37636					0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.63202	8.04500	103.56122	8.07000				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	100.32394	0.00000	100.25003					0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	99.91459	5.20000	99.90037	5.20000				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.81514	5.20000	99.80094	5.20000				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.71588	5.20000	99.70171	5.20000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND318	On 30/04/2013	Spot Bond	99.60948	5.30000	99.59507	5.30000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.50873	5.30000	99.49435	5.30000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.40818	5.30000	99.39383	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.30784	5.30000	99.29352	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.20028	5.35000	99.18586	5.35000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.09942	5.35000	99.08502	5.35000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	98.99876	5.35000	98.98439	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	98.89830	5.35000	98.88397	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	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		71.15010	100.00000	70.73643			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000		70.19231	100.00000	69.78967			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		69.25996	100.00000	68.86792			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		68.22430	100.00000	67.84387			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		67.46765	100.00000	67.09559			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		70.64357	100.00000	70.24225			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		69.71070	100.00000	69.31468			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		68.79015	100.00000	68.39936			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		67.88176	100.00000	67.49613			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		66.98536	100.00000	66.60483			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		66.10080	100.00000	65.72529			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		65.22793	100.00000	64.85737			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		64.36657	100.00000	64.00091			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		63.51659	100.00000	63.15576			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		62.67784	100.00000	62.32177			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		61.85016	100.00000	61.49880			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.02063		0.00000	100.97412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF073	On 30/07/2013	Spot Bond	100.00000	92.83388	100.00000	91.93548				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.97688	0.00000	100.91582					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.25118	0.00000	100.18260					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.22213	10.06300	103.14194	10.06036				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.59332	10.06300	101.51438	10.06036				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.35934	0.00000	100.29601					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.73863	0.00000	100.65992					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.35189	0.00000	100.28994					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.08742	6.50000	100.03496				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	68.39605	101.36114	68.39603				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.93861	0.00000	101.23198					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.40357	0.00000	100.33964					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.10248	0.00000	100.05122					0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.20220	100.25042	87.58264				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.56740	0.00000	100.52275					0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.56740	0.00000	100.52275					0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.12576	100.00000	22.95247				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.80049	100.00000	14.68958				0.00	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	100.41224	0.00000	100.36792					0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.30323	0.00000	100.25980					0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.08888	0.00000	100.04442					0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.08888	0.00000	100.04442					0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.17417	0.00000	101.13068					0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.71827	0.00000	100.67243					0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.71827	0.00000	100.67243					0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.71983	0.00000	100.67394					0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.72139	0.00000	100.67545					0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97558	0.00000	99.97558					0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.55914	0.00000	100.51613					0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.56003	0.00000	100.51595					0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.59136	0.00000	100.54584					0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.46366	0.00000	100.42001					0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.47183	0.00000	100.42741					0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.47524	0.00000	100.43050					0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.43828	0.00000	100.38548					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	100.30323	0.00000	100.25980				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.29452	0.00000	100.25034				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.28875	0.00000	100.24533				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.11242	0.00000	101.06314				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.13201	0.00000	101.08272				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.13201	0.00000	101.08272				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.53786	0.00000	101.48290				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	62.73004	100.00000	62.27525			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.14534	0.00000	100.07262				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.09617	0.00000	102.00177				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.72781	0.00000	100.66541				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.88082	0.00000	101.44273				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.87794	0.00000	101.47591				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.87607	0.00000	101.49807				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.40389	7.47500	108.64587	7.50000			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.60424	6.49500	102.52697	6.52000			0.00	0	759,000.00
IPL5	On 28/09/2015	Spot Bond	100.77746	0.00000	100.72077				0.00	0	750,000.00
IPL6	On 28/09/2017	Spot Bond	108.30293	7.63000	108.17810	7.64500		108,302,930,000.00	1,000,000	13,000,000.00	

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	1.55778	100.00000	1.54308		31,714,000,000,000.00	317,140,000	750,000,000.00	
IV012	On 26/11/2014	Spot Bond	100.93339	0.00000	100.86492			0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	100.36656	0.00000	100.30202			0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	108.86202	7.64500	108.74276	7.67000		0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	100.40544	0.00000	100.34177			160,648,709,353.60	1,600,000	800,000.00	
IV016	On 06/12/2021	Spot Bond	100.71419	0.00000	100.64975			0.00	0	0.00	
IV017	On 31/01/2022	Spot Bond	119.87844	2.23000	120.00744	2.21000		0.00	0	0.00	
IV019	On 31/03/2028	Spot Bond	130.03033	3.32500	129.95621	3.32500		0.00	0	0.00	
IV01E	On 29/08/2013	Spot Bond	100.59404	0.00000	100.54730			0.00	0	0.00	
IV022	On 02/04/2022	Spot Bond	100.12428	0.00000	100.02017			120,149,138,744.40	1,200,000	600,000.00	
IV023	On 11/07/2022	Spot Bond	99.94015	0.00000	99.88041			0.00	0	0.00	
IV024	On 27/07/2022	Spot Bond	101.85418	0.00000	101.79070			0.00	0	0.00	
IV025	On 12/09/2019	Spot Bond	100.56602	0.00000	100.50359			0.00	0	0.00	
IV026	On 27/09/2024	Spot Bond	100.24879	0.00000	100.18670			0.00	0	0.00	
IV02E	On 17/10/2013	Spot Bond	101.24132	0.00000	101.19439			0.00	0	0.00	
IV030	On 31/01/2025	Spot Bond	93.29600	3.02500	93.24483	3.02500		0.00	0	0.00	
IV030A	On 31/01/2025	Spot Bond	96.35279	3.02500	96.29994	3.02500		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031		On 11/03/2025	Spot Bond		100.62109	0.00000	100.55499			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond		100.73996	0.00000	100.69370			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond		100.42171	0.00000	100.37636			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond		117.92957	10.63000	117.74573	10.65000		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond		101.62151	0.00000	101.54872			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond		130.03033	3.32500	129.95621	3.32500		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond		100.00000	78.15846	100.00000	77.65957		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond		100.00000	72.70916	100.00000	72.27723		0.00	0	0.00
IVA314		On 04/04/2013	Spot Bond		99.90037	66.68884	99.90037	66.68882		0.00	0	0.00
IVA315		On 11/04/2013	Spot Bond		99.88616	5.20000	99.87195	5.20000		0.00	0	0.00
IVA316		On 18/04/2013	Spot Bond		99.78676	5.20000	99.77257	5.20000	1,097,654,360,000.00	11,000,000	11,000,000.00	
IVA317		On 25/04/2013	Spot Bond		99.68755	5.20000	99.67340	5.20000		0.00	0	0.00
IVA318		On 02/05/2013	Spot Bond		99.58067	5.30000	99.56627	5.30000		0.00	0	0.00
IVA319		On 09/05/2013	Spot Bond		99.47998	5.30000	99.46561	5.30000		0.00	0	0.00
IVA320		On 13/05/2013	Spot Bond		99.37949	5.30000	99.36515	5.30000		0.00	0	0.00
IVA321		On 23/05/2013	Spot Bond		99.27921	5.30000	99.26490	5.30000		0.00	0	0.00
IVA322		On 30/05/2013	Spot Bond		99.17144	5.35000	99.15703	5.35000		0.00	0	0.00
IVA323		On 06/06/2013	Spot Bond		99.07064	5.35000	99.05625	5.35000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	98.97003	5.35000	98.95568	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.86964	5.35000	98.85531	5.35000			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.05414	0.00000	100.00002				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.06715	0.00000	101.00901				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.25635	0.00000	101.20188				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.28414	0.00000	101.22924				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.19800	0.00000	101.14684				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.00000	8.78036	100.00000	8.69749		2,000,000,000,000.00	20,000,000	20,000,000.00	
IVC009	On 15/03/2014	Spot Bond	100.42748	0.00000	100.37435				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond	100.38500	0.00000	100.33671					0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.02059	0.00000	100.97408					0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.81053	0.00000	100.76622					0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.07150	0.00000	101.02657					0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	96.16521	100.00000	95.45111				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.47637	100.00000	58.03818				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.75299	100.00000	60.30278				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	57.49037	100.00000	57.06900				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.28976	0.00000	101.23287					0.00	0	15,000,000.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.66423	100.00000	9.59181				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	31.36083	100.00000	31.12843				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.64003	100.00000	9.56779				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.36111	100.00000	98.59679				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	99.04044	100.00000	98.27859				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.79499	0.00000	100.73179					0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.51537	0.00000	101.44609					0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	148.86940	7.75000	148.60157	7.76500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	101.58056	0.00000	101.52964			10,158,056,282,000.00	100,000,000	50,000,000.00	
LBK02	On 26/03/2015	Spot Bond	100.89246	0.00000	100.84180			0.00	0	3,000,000.00	
LGL02	On 13/08/2017	Spot Bond	101.09266	7.68000	100.97485	7.69500		0.00	0	4,500,000.00	
LGL03	On 03/04/2018	Spot Bond	99.73583	7.73000	99.61281	7.74500		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.71990	0.00000	100.63714			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	103.34338	10.71500	103.19736	10.74000		0.00	0	9,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.78965	0.00000	100.69877			0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723		0.00	0	0.00	
MAQ01U	On 24/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.97446	0.00000	100.92796			0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	99.95601	0.00000	99.91203			0.00	0	0.00	
MAQ028	On 12/04/2013	Spot Bond	99.94240	0.00000	99.89920			0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	99.78619	0.00000	99.74343			0.00	0	0.00	
MAQ02U	On 22/04/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	98.61331	0.00000	98.56906			0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	99.50579	0.00000	99.46343			0.00	0	0.00	
MAQ032	On 11/06/2013	Spot Bond	99.09448	0.00000	99.05203			0.00	0	0.00	
MAQ03U	On 04/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC19	On 08/05/2013	Spot Bond	99.57959	0.00000	99.53755				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	98.96477	0.00000	98.92222				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.87600	0.00000	99.82284				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.87411	0.00000	99.82014				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.68744	0.00000	100.64067				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.09447	0.00000	101.04750				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00002	0.00000	99.95179				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.86997	0.00000	101.34252				0.00	0	134,850,000.00
MBF029	On 01/10/2015	Spot Bond	100.45334	0.00000	100.40389				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.10488	0.00000	100.05241				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.50309	0.00000	100.45715				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.16871	0.00000	100.12283			4,407,423,380,272.00		44,000,000	0.00
MBF033	On 28/03/2016	Spot Bond	100.18439	0.00000	100.13420				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.34099	0.00000	101.28279				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.95272	100.00000	64.47138			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	61.81361	100.00000	61.35042			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.56818	100.00000	44.23790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.24123	100.00000	34.98573			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.32438	100.00000	30.09714			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.95153	100.00000	8.88663			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.85431	100.00000	21.69587			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	107.23501	7.48000	111.57763	7.50000			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.51335	0.00000	100.45457				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.43615	0.00000	100.38635				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.47473	0.00000	100.42044				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.05079	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.05117	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.05309	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.67102	0.00000	101.61493				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.75541	0.00000	101.69646				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.06896	8.59000	100.00000	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.37287	9.34000	102.29546	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.54109	10.01000	102.45812	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.60521	6.25500	107.50967	6.28000			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.32095	0.00000	100.27068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	100.33378	0.00000	100.28148				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	109.87241	8.36000	109.69375	8.38000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	104.60862	6.66500	104.49579	6.69000			0.00	0	103,700,000.00
MIIL01	On 31/05/2015	Spot Bond	100.71772	0.00000	100.66231				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.74250	7.74000	106.62210	7.75500			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.68595	0.00000	100.63300				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.66086	7.44000	106.54270	7.45500			0.00	0	6,300,000.00
MTN02	On 13/07/2014	Spot Bond	107.01481	6.31500	106.92849	6.34000			0.00	0	54,501,100.00
MTN03	On 13/07/2015	Spot Bond	107.65196	6.71500	107.53928	6.74000			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.24463	7.38500	112.11977	7.40000			0.00	0	3,205,000.00
MTN05	On 28/10/2013	Spot Bond	104.36880	6.12000	104.30593	6.14000			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	99.98574	0.00000	99.94298				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.74740	0.00000	99.70530				0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	98.91473	0.00000	98.87245				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.67103	100.00000	6.62104			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17673	100.00000	0.17541			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.98462	100.00000	6.93228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208		On 14/08/2020	Spot Bond	100.00000	7.07015	100.00000	7.01716		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.49869	100.89771	6.44961		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.58473	100.61875	6.53511		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.83798	0.00000	100.79072			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.84518	0.00000	100.79751			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.85382	0.00000	100.80566			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.87545	0.00000	100.82605			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.88996	0.00000	100.83973			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.90581	0.00000	100.85468			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.92020	0.00000	100.86825			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.92728	0.00000	100.87491			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.01399	0.00000	100.95668			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.11490	0.00000	101.05182			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17673	100.00000	0.17541		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17673	100.00000	0.17541		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	105.91201	7.85000	105.74273	7.86500		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.78803	0.00000	101.74266		11,400,259,232,096.00	112,000,000	28,000,000.00	
NBK11B		On 27/10/2014	Spot Bond	101.65975	0.00000	101.61285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	100.95966	0.00000	100.91042					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31379	0.00000	101.26225				40,525,515,958.80		400,000	200,000.00
NBK14B	On 27/08/2015	Spot Bond	101.21853	0.00000	101.17018					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.70010	0.00000	100.64754					0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.27852	6.66500	109.16160	6.69000				0.00	0	126,398,757.00
NBK2B	On 15/09/2015	Spot Bond	100.92594	0.00000	100.86717					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	119.16226	7.73000	118.97756	7.75000				0.00	0	4,200,000.00
NBK4	On 28/10/2024	Spot Bond	33.50290	9.92500	33.42407	9.94000				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.41154	0.00000	101.36499				16,225,845,898,720.00		160,000,000	60,000,000.00
NBK6A	On 19/04/2015	Spot Bond	110.08387	6.71500	109.97538	6.74000				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.44482	0.00000	101.38964				81,155,858,580.00		800,000	400,000.00
NBK7B	On 19/04/2020	Spot Bond	101.52887	0.00000	101.47037					0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	101.97468	6.60000	101.90203	6.62000				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.74845	0.00000	100.70197				6,044,906,829,780.00		60,000,000	50,000,000.00
NBK9A	On 23/03/2016	Spot Bond	106.83858	6.91500	106.71078	6.94000				0.00	0	5,500,000.00
NBK9B	On 23/03/2016	Spot Bond	100.24601	0.00000	100.19367					0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.81366	0.00000	100.75542				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.22336	0.00000	100.16247				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.00007	0.00000	99.94432				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.86883	0.00000	99.81261				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.71894	0.00000	100.66185				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.14939	0.00000	82.09396				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.62866	0.00000	100.57487				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.34979	0.00000	101.29488				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.47933	0.00000	101.41902				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.28451	0.00000	101.22880				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.86388	0.00000	99.80548				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.12139	0.00000	78.06407				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.65968	0.00000	100.60879				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.37208	0.00000	100.31938				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.36639	0.00000	100.31451				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.08497	0.00000	100.03397				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.99234	0.00000	100.93519				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.34416	0.00000	100.28966				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.32387	0.00000	100.27258				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	99.98190	0.00000	99.92795				0.00	0	9,000,000.00
NCLN78	On 20/03/2016	Spot Bond	100.31733	0.00000	100.26763				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.09834	0.00000	100.04915			700,688,380,000.00		7,000,000	7,000,000.00
NCLN80	On 20/06/2016	Spot Bond	100.00000	5.56166	100.00000	5.51351			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	107.48032	7.41500	107.35909	7.44000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.06178	6.19500	101.99984	6.22000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.52751	6.29500	103.45368	6.32000			0.00	0	3,500,000.00
NED9	On 06/07/2017	Spot Bond	100.00002	0.00000	99.95689				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	123.15939	10.83000	122.98287	10.84500			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.29579	0.00000	111.22475				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.82240	0.00000	100.75184			161,315,842,352.00		1,600,000	800,000.00
NILB10	On 08/12/2016	Spot Bond	160.37033	1.27000	160.25014	1.28000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond			112.67423		7.41000	112.48761	7.43000				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond			98.99539		0.00000	98.94972					0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond			100.43465		0.00000	100.38690					0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond			99.05038		0.00000	99.00721					0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			114.20527		8.04000	114.01249	8.06000				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.78105		0.00000	100.72903					0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.75178		0.00000	100.70172					0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.69423		0.00000	100.64804					0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.73953		0.00000	100.69030					0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond			116.59287		8.24000	116.37302	8.26000				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.79339		0.00000	100.74055					0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond			100.73832		0.00000	100.68917					0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond			100.76279		0.00000	100.71200					0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond			114.08736		8.44000	113.89247	8.46000				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond			100.84233		0.00000	100.78620					0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond			100.79708		0.00000	100.74399					0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond			100.80562		0.00000	100.75195					0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond			100.80565		0.00000	100.75198					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.84861	0.00000	100.79125					0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.91573	0.00000	100.85467					0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.99516	0.00000	100.92876					0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.02532	0.00000	100.95687					0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.95089	0.00000	100.88745					0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	102.34686	3.37500	133.76988	3.37500				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.28795	5.96500	110.20767	5.99000				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.30685	7.22000	127.12810	7.24000				0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	136.88901	7.56000	136.64326	7.58000				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	175.65343	1.16500	175.43867	1.17500				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	137.17930	8.43000	179.01603	8.44500				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.85996	0.00000	101.39824					0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.82521	0.00000	101.39919					0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.83009	0.00000	101.36133					0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.66319	0.00000	101.60803					0.00	0	1,750,000.00
NTC13	On 31/01/2015	Spot Bond	101.18310	0.00000	101.13019					0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.08991	0.00000	101.04379					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.70694	0.00000	101.65531				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.31429	0.00000	100.25900				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.14004	100.00000	17.01302			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.19577	100.00000	17.06834			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.22922	100.00000	17.10154			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.03176	100.00000	17.89813			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.92347	100.00000	18.78324			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.49669	100.00000	24.31516			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.14926	6.27000	110.03268	6.29500			0.00	0	9,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.50316	100.00000	6.45443			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	98.70000	0.00000	99.04000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	27.88860	100.00000	23.85850			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.39647	100.00000	9.32834			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.45172	0.00000	100.39939				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	101.25086	0.00000	101.19840				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.61184	0.00000	100.56595				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	77.24130	100.00000	76.78061			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.66454	0.00000	100.62120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	100.19268	0.00000	100.14023					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.41966	0.00000	100.36751					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.39157	0.00000	100.34246					0.00	0	7,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.37226	0.00000	100.32606					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39173	0.00000	100.34308					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41708	0.00000	100.36525					0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43069	0.00000	100.37715					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.40762	0.00000	100.35649					0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42416	0.00000	100.37143					0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42357	0.00000	100.37092					0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45532	0.00000	100.39868					0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.42687	0.00000	100.37331				401,707,480,000.00	4,000,000	1,000,000.00	
PR2C4D	On 15/06/2013	Spot Bond	100.48243	0.00000	100.42237					0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48251	0.00000	100.42245					0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.44929	0.00000	100.39290					0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53413	0.00000	100.46756					0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.20229	0.00000	100.15164					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	100.20882	0.00000	100.15653				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.21176	0.00000	100.15874				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.21828	0.00000	100.16362				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.24633	0.00000	100.18464				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.25285	0.00000	100.18952				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.91727	0.00000	100.86448				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	111.81513	5.46500	111.72914	5.49000			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.29773	5.66500	92.22336	5.69000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.86567	7.17000	40.76684	7.18500			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	118.95790	5.46500	118.84277	5.49000		468,468,105,990,000.00	938,100,000	5,517,116,000.00	
R158	On 15/09/2015	Spot Bond	118.95790	5.46500	118.84277	5.49000			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	87.90577	5.36500	87.81559	5.39000			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	125.72577	5.46500	125.58138	5.49000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	83.56830	5.29500	83.46270	5.32000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.37315	4.99500	103.32317	5.02000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	130.01101	7.35000	129.78219	7.36500		056,516,219,219,200.00	126,359,600	0,659,509,050.00	
R187P	On 21/12/2026	Spot Bond	38.49125	7.09000	38.39282	7.10500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.31100	7.01000	36.21310	7.02500				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	292.96837	0.76000	292.61101	0.77000			79,201,069,145,800.00	270,340,000	303,693,111.00	
R201	On 21/12/2014	Spot Bond	108.13967	5.29500	108.05116	5.32000			30,170,427,231,650.00	278,995,000	542,186,000.00	
R202	On 07/12/2033	Spot Bond	219.12568	1.64000	219.03051	1.64000			346,469,539,041,304.00	581,145,300	1,159,716,000.00	
R2023	On 28/02/2023	Spot Bond	107.57202	6.80000	107.40205	6.81500			449,575,743,186,000.00	179,300,000	4,223,255,000.00	
R203	On 15/09/2017	Spot Bond	109.66611	5.88000	109.55324	5.89500			222,433,906,589,130.00	028,283,000	3,992,829,000.00	
R204	On 21/12/2018	Spot Bond	111.24618	6.13000	111.09060	6.15000			199,978,358,091,600.00	797,620,000	4,879,686,337.00	
R2048	On 28/02/2048	Spot Bond	105.72111	8.32500	105.41541	8.34500			156,794,978,241,000.00	483,100,000	3,239,900,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	54.97636	100.00000	54.57342			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	103.33250	5.32000	103.27224	5.34000			109,870,863,937,500.00	063,275,000	2,104,100,000.00	
R207	On 15/01/2020	Spot Bond	106.48330	6.36000	106.31614	6.38000			164,258,519,090,820.00	542,575,400	4,454,832,900.00	
R208	On 31/03/2021	Spot Bond	101.80687	6.48000	101.62932	6.50000			134,309,731,316,200.00	319,260,000	8,792,999,034.00	
R209	On 31/03/2036	Spot Bond	80.36577	8.17000	80.09597	8.19500			70,935,570,182,430.00	882,659,000	7,062,826,540.00	
R210	On 31/03/2028	Spot Bond	164.53647	1.42500	164.46801	1.42500			9,065,959,497,000.00	55,100,000	316,104,880.00	
R211	On 31/01/2017	Spot Bond	128.85274	0.55000	128.82000	-0.55000			11,692,741,891,300.00	90,745,000	151,927,000.00	
R212	On 31/01/2022	Spot Bond	136.57651	0.57000	136.74595	0.55000			44,892,698,837,000.00	328,700,000	1,307,093,698.00	
R213	On 28/02/2031	Spot Bond	92.23044	7.89500	92.12769	7.90000			316,015,612,702,800.00	426,370,000	4,693,142,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	82.05746	8.21000	81.77383	8.23500		166,785,069,748,400.00	032,540,000	6,847,975,000.00	
R224C	On 15/09/2013	Spot Bond	97.83215	5.05500	97.78172	5.08000		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.35366	5.15500	95.29220	5.18000		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	92.81480	5.26500	92.74288	5.29000		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	89.99223	5.52500	89.90975	5.55000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	87.90577	5.36500	87.81559	5.39000		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	85.80530	5.28500	85.70737	5.31000		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	83.56830	5.29500	83.46270	5.32000		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	98.94881	5.24000	98.90150	5.26500		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.36810	5.33000	96.30965	5.35500		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	93.84456	5.35000	93.77607	5.37500		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	91.47547	5.30000	91.39794	5.32500		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	88.85619	5.43500	88.76914	5.46000		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	86.80197	5.30500	86.70724	5.33000		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	84.61183	5.28500	84.50934	5.31000		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	82.25530	5.34500	82.14528	5.37000		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	78.46092	5.85500	78.37550	5.87000		0.00	0	0.00	
R332C	On 21/12/2017	Spot Bond	76.05536	5.90500	75.96673	5.92000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	73.02093	6.13500	72.91081	6.15500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.92613	6.11500	70.81240	6.13500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.90481	6.09500	68.78775	6.11500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.91055	6.08500	66.79044	6.10500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.87747	6.32000	63.75553	6.34000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	62.01332	6.30000	61.88903	6.32000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.64345	6.40000	59.51771	6.42000			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.94046	6.37000	57.81283	6.39000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	56.30248	6.34000	56.17313	6.36000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.72674	6.31000	54.59583	6.33000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	53.26326	6.27000	53.13085	6.29000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.85906	6.23000	51.72528	6.25000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.83470	7.29000	44.73561	7.30500			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.45380	7.25000	43.35474	7.26500			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	42.13172	7.21000	42.03275	7.22500			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.86567	7.17000	40.76684	7.18500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.65302	7.13000	39.55437	7.14500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	38.49125	7.09000	38.39282	7.10500				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.37800	7.05000	37.27982	7.06500				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.31100	7.01000	36.21310	7.02500				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.56765	0.00000	100.48692					0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.61996	0.00000	101.56275					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.99900	0.00000	101.92785					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.89366	0.00000	100.82967					0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.70527	100.00000	2.68523				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.59832	0.00000	100.54449					0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.58820	0.00000	100.53444					0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.59381	0.00000	100.54039					0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.54902	0.00000	100.49637					0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.19684	0.00000	100.14325					0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.51895	0.00000	100.46387					0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.30235	0.00000	100.24918					0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	92.88768	100.00000	92.42936				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.46553	0.00000	100.42189					0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.26573	0.00000	100.21874					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.45692	0.00000	101.40346					0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.84163	0.00000	100.78798					0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.05953	0.00000	100.01487					0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.41093	0.00000	101.35581				101,410,932,649.00	1,000,000	500,000.00	
RES17	On 09/04/2013	Spot Bond	101.30184	0.00000	101.25796					0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.15265	0.00000	101.09704					0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.76901	0.00000	100.72548					0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.62863	0.00000	100.57485					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	102.30436	0.00000	102.22463				83,548,695,446.49	816,668	408,334.00	
RP005	On 31/03/2017	Spot Bond	100.17049	0.00000	100.08517					0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.06320	0.00000	101.96852					0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.83668	0.00000	101.75252					0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.83668	0.00000	101.75252					0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.84523	0.00000	101.59095					0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.84339	0.00000	100.78317					0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.54787	0.00000	100.48747					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	99.96151	0.00000	99.90385				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.33060	0.00000	100.24792				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.37061	0.00000	100.27788				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.50247	0.00000	100.44840				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.73862	0.00000	100.65992				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	101.55008	0.00000	101.49045				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	101.92475	12.95000	101.75197	12.96500			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.67469	0.00000	100.60978			201,349,371,246.00		2,000,000	1,000,000.00
RPG01	On 28/02/2014	Spot Bond	100.82868	0.00000	100.76467				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	56.88566	100.00000	56.45939			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.92766	0.00000	100.86122				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.09393	5.25000	101.05052			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.01490	100.00000	1.00746			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.51106	100.00000	4.37629			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.16119	100.00000	10.08505			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	105.88851	0.00000	105.75668				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	117.14607	7.84000	116.94492	7.86000			0.00	0	5,000,000.00
SBC2	On 28/04/2016	Spot Bond	103.22378	0.00000	103.56593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	116.86956	6.76500	116.71950	6.79000			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.83722	0.00000	100.77739				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.99546	7.93000	109.86517	7.94500			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.45842	0.00000	101.40081				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47619	0.00000	100.41695			200,952,383,336.00		2,000,000	2,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.34792	0.00000	101.28721			20,269,584,000.00		200,000	2,100,000.00
SBK18	On 24/10/2020	Spot Bond	101.50957	0.00000	101.44895				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.47950	0.00000	101.42012				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.16458	6.76500	109.05367	6.79000			0.00	0	25,725,000.00
SBK8	On 10/04/2013	Spot Bond	99.96672	6.07500	99.91651	6.10000			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	102.69270	7.73000	102.54536	7.75000			0.00	0	6,600,000.00
SBK111	On 09/04/2014	Spot Bond	129.54825	1.05000	129.49822	1.05000		1,127,069,775,000.00		8,700,000	5,800,000.00
SBN18	On 14/09/2013	Spot Bond	161.65121	0.14560	161.60470	-0.14560			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.37010	6.92500	115.24570	6.95000			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	115.70797	6.78500	115.58442	6.81000			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	115.87739	6.71500	115.75427	6.74000			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	104.15061	7.28000	104.03260	7.29500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	115.52681	6.86000	115.40280	6.88500			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	115.61131	6.82500	115.48751	6.85000			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42746	0.00000	100.37433				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.43446	0.00000	100.39707				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.31967	0.00000	100.25152				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.02449	0.00000	100.03558				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.03417	0.00000	100.03951				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.16008	100.00000	62.68679			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.84454	6.93000	107.72538	6.94500			0.00	0	20,900,000.00
SBS14	On 07/02/2014	Spot Bond	101.00930	0.00000	100.95906			10,100,930,068,700.00	100,000,000	50,000,000.00	
SBS15	On 26/04/2016	Spot Bond	101.83755	0.00000	101.78732				0.00	0	7,250,000.00
SBS16	On 22/09/2018	Spot Bond	100.30898	0.00000	100.25459				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.46405	100.00000	1.45429			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.26482	0.00000	100.20842				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	115.04629	8.13000	114.84348	8.15000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	111.96497	9.00000	111.76288	9.01500		67,178,982,000.00	600,000	2,124,000.00	
SBS21	On 15/05/2026	Spot Bond	101.03746	0.00000	100.97767			161,659,932,824.00	1,600,000	800,000.00	
SBS22	On 23/05/2015	Spot Bond	101.31168	0.00000	101.26340				0.00	0	750,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.74607	0.00000	100.69281				120,895,286,444.40	1,200,000	600,000.00
SBS24	On 23/05/2019	Spot Bond	100.76888	0.00000	100.71397				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	109.22199	7.64000	109.05411	7.66000			0.00	0	3,200,000.00
SBS3	On 25/05/2026	Spot Bond	104.22202	8.05000	104.03268	8.06500			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	105.94171	8.18000	105.74747	8.20000			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	116.59601	6.64500	116.45459	6.67000			93,276,808,000.00	800,000	3,850,000.00
SBSI10	On 03/07/2013	Spot Bond	122.11176	0.70000	122.06814	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	280.01145	1.29000	279.65995	1.30000			448,018,320,000.00	1,600,000	800,000.00
SBSI12	On 31/01/2017	Spot Bond	125.59326	0.15000	125.55404	0.15000			0.00	0	6,000,000.00
SCM107	On 15/09/2017	Spot Bond	111.05000	0.00000	110.86000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3.72933	100.00000	100.00000	3.70229			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.00990	0.72000	122.96570	122.96570	0.72000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.08742	6.50000	6.50000	100.03496			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.45721	0.00000	100.39628	100.39628				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.19098	0.00000	100.13901	100.13901				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.20574	0.00000	100.14971	100.14971				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.58101	0.00000	100.52066	100.52066				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	105.09911	7.98000	104.97744	104.97744	7.99500			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.93400	0.00000	100.87452	100.87452			4,326,535,802,151.66	42,865,000	20,286,500.00	
SLI1	On 15/08/2013	Spot Bond	102.56426	6.08500	102.50500	102.50500	6.11000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	109.71781	6.81500	109.57903	109.57903	6.84000			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.24549	6.29500	103.18705	103.18705	6.32000		99,115,670,400.00	960,000	480,000.00	
SNT01	On 15/09/2017	Spot Bond	103.96001	7.33000	103.84184	103.84184	7.34500			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.98794	0.00000	100.93746	100.93746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.81724	0.00000	100.76399				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.01688	0.00000	100.96553				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.82355	0.00000	100.76989				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	109.44174	7.23000	109.33335	7.24500			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.83384	0.00000	101.78261				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.17639	0.00000	101.13282				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.73437	0.00000	100.67605				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.25925	0.00000	100.19960				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.39964	0.00000	101.34266				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	92.38984	8.08800	92.21960	8.10800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	92.04893	8.15000	91.87896	8.17000			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.08742	6.54000	105.99031	6.56500			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	99.71631	7.62000	99.55142	7.64000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.40589	0.00000	100.34831				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.99434	7.06000	104.87709	7.07500			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	116.72935	6.36500	116.60841	6.39000			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	106.22657	1.77500	106.17917	1.77500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	106.61297	7.08000	106.45683	7.10000				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	99.88581	0.00000	99.84299					0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.84285	0.00000	99.79999					0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.74332	0.00000	99.70054					0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.64312	0.00000	99.60030					0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.50067	0.00000	99.45787					0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.48576	0.00000	99.44290					0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.45683	0.00000	99.41395					0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.45707	0.00000	99.41421					0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.39991	0.00000	99.35705					0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.37154	0.00000	99.32869					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN981	On 23/05/2013	Spot Bond	99.74327	0.00000	99.70049				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.37151	0.00000	99.32866				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.29989	0.00000	99.25703				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.27057	0.00000	99.22766				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.13860	0.00000	99.09553				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	98.96365	0.00000	98.92047				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.76885	0.00000	99.72550				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.34932	0.00000	98.30550				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	114.97059	6.02500	114.85250	6.05000			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	108.73890	7.91000	108.54544	7.92500			0.00	0	8,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	44.79475	100.00000	44.49471			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.60185	100.00000	30.37507			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.68700	100.00000	15.56944			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.78580	6.53000	101.71403	6.55000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.70624	0.00000	99.66427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS109	On 14/06/2013	Spot Bond	99.05515	0.00000	99.01284				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.93911	0.00000	99.89344				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.84647	0.00000	101.23524				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.14072	0.00000	101.09204				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.31361	6.76500	107.17876	6.79000			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.52420	0.00000	100.47655				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.77777	0.00000	100.73032				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.83650	0.00000	100.78932				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.40590	0.00000	101.35205				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.44957	0.00000	101.39405				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.71186	7.83000	101.64714	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	101.38187	0.00000	101.32895				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	101.43647	0.00000	101.38145				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.51439	0.00000	101.45596				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	101.38187	0.00000	101.32895				0.00	0	3,375,000.00
TH10A8	On 18/10/2038	Spot Bond	101.43647	0.00000	101.38145			202,872,940,000.00		2,000,000	3,500,000.00
TH10A9	On 18/07/2017	Spot Bond	101.56681	7.16000	101.50761	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.54347	0.00000	101.48432				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	101.53473	0.00000	101.47593					0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.74429	0.00000	101.67737					0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.71591	0.00000	101.65009					0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.57266	0.00000	102.47338					0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	102.47465	0.00000	102.37923					0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.44609	0.00000	101.39305					0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.04885	101.06155		6.99611			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.37313	0.00000	101.32056					0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.66728	0.00000	105.61289					0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.56966	0.00000	101.50951					0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.65698	0.00000	101.59344					0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.58137	0.00000	102.48175					0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.38265	0.00000	101.33202					0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.41328	0.00000	101.36149					0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.43515	0.00000	101.38253					0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.41328	0.00000	101.36149					0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.43515	0.00000	101.38253					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	101.44609	0.00000	101.39305				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.40015	0.00000	101.34886				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.43515	0.00000	101.38253				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.55545	0.00000	101.49825				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.55545	0.00000	101.49825				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.55545	0.00000	101.49825				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.73039	0.00000	101.66653				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.77412	0.00000	101.70860				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.71946	0.00000	101.65602				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.59354	0.00000	102.49665				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.64814	0.00000	102.54914				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.62630	0.00000	102.52814				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.31386	0.00000	100.26610				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	113.56907	7.46500	113.45088	7.49000		56,784,535,000.00		500,000	2,250,000.00
TL20	On 22/02/2020	Spot Bond	97.80750	6.53500	97.65049	6.55500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.06738	6.84000	112.94261	6.85500			0.00	0	996,332,000.00
TN20	On 17/09/2020	Spot Bond	117.48896	7.50000	117.29412	7.52000			0.00	0	234,698,000.00
TN23	On 06/11/2023	Spot Bond	125.64867	7.83000	125.44743	7.84500			0.00	0	109,128,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	109.84419	8.37000	109.64867	8.38500			219,688,380,000.00	2,000,000	150,700,000.00
TN27	On 14/11/2027	Spot Bond	107.28490	8.45000	107.08361	8.46500			0.00	0	21,450,000.00
TORQ1	On 15/04/2022	Spot Bond	100.89229	0.00000	100.83980				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.91338	0.00000	100.85965				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.94010	0.00000	100.88479				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.94291	0.00000	100.88744				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.07490	0.00000	101.01167				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.34792	0.00000	101.26858				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.04921	0.00000	100.00000				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.05121	0.00000	100.00000				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.05240	0.00000	100.00000				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.22155	10.00000	100.13841			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.21603	9.75000	100.13496			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.21574	100.00000	10.13430			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.59158	0.00000	99.54257				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.92588	0.00000	99.92310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	99.25829	0.00000	99.21550				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.25432	0.00000	98.21139				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.51243	0.00000	95.46814				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.85364	0.00000	100.81024				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.78130	0.00000	100.73789				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.75236	0.00000	100.70896				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.59343	0.00000	100.55001				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	82.73615	100.00000	82.19184			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.92924	0.00000	100.87762				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.78574	0.00000	100.74208				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	117.41154	7.88000	117.20959	7.90000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.80104	0.00000	101.38951				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.78636	0.00000	101.49073				0.00	0	87,300,000.00
UTR043	On 06/04/2015	Spot Bond	100.00013	0.00000	99.93655				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.66874	8.27000	107.54062	8.28500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.49645	100.00000	63.02064			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.75171	100.00000	63.27398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.83678	100.00000	63.35843				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.16390	0.00000	100.11915					0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.17286	0.00000	100.12585					0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.03274	0.00000	100.98043					0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.07120	0.00000	101.01691					0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.07286	0.00000	101.01849					0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.19387	0.00000	100.14109					0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.19986	0.00000	100.14545					0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.55380	0.00000	100.51120					0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	132.71000	0.00000	133.71000					0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	123.36076	5.82500	123.22277	5.85000				0.00	0	93,742,000.00
WS05	On 01/08/2018	Spot Bond	246.88784	0.24000	246.81873	-0.24000			760,414,547,200.00	3,080,000		33,080,000.00
WSP1	On 28/05/2015	Spot Bond	109.45852	5.86500	109.35434	5.89000				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	112.62222	6.38500	112.50660	6.40000				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.74281	6.68500	114.57390	6.70500				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	114.41776	6.98500	114.23404	7.00500				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	115.35958	7.02000	115.16194	7.04000				0.00	0	13,543,212.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	97.94937	5.27000	97.89811	5.29500			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.66100	5.33000	96.60372	5.35500			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	88.77099	5.41500	88.68338	5.44000			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	94.99394	5.32000	94.93026	5.34500			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.73834	5.33000	93.66926	5.35500			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.50584	5.34500	87.41376	5.37000			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.74666	5.31000	91.66994	5.33500			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	88.75788	5.41500	88.67023	5.44000			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.87293	6.07500	67.75450	6.09500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.47323	100.00000	9.41941			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03815	100.00000	0.03793			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.47323	100.00000	9.41941			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.38271	100.00000	25.23851			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.96778	100.00000	25.82026			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.34410	100.00000	24.20580			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.34410	100.00000	24.20580			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.08346	100.00000	22.95233			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.08346	100.00000	22.95233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	21.84658	100.00000	21.72247			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.84658	100.00000	21.72247			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.55852	100.00000	20.44173			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.55852	100.00000	20.44173			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.38317	100.00000	19.27306			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.38317	100.00000	19.27306			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.24035	100.00000	18.13673			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.24035	100.00000	18.13673			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.26298	100.00000	17.16491			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.33798	100.00000	16.24516			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.21837	100.00000	12.14895			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.54173	100.00000	11.47616			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.86124	100.00000	10.79953			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.86124	100.00000	10.79953			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.27926	100.00000	10.22086			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.71001	100.00000	9.65485			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.13751	100.00000	9.08560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									1,291,986,780,127,660.00	873,342,990	89 167 473 992.00
Grand Total:									1,990,523,636,710.00	173,554,325	89 169 338 310.00