



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 10/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	8.98260	8.98260	9.00130	9.00130		11.92	475,682,565.60	52,956	516,318.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	11.47820	0.01148	13.06750	0.01307	11.478	17.81	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,278.87820	1.27888	1,261.76750	1.26177	1,278.878	17.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	4.50660	0.00451	5.42210	0.00542	4.507	20.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,871.90660	1.87191	1,854.12210	1.85412	1,871.907	20.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	3.28710	0.00329	4.17360	0.00417	3.287	20.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,020.68710	2.02069	2,002.87360	2.00287	2,020.687	20.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	24.27070	0.02427	26.90100	0.02690	24.271	15.86	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	891.67070	0.89167	875.60100	0.87560	891.671	15.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	22.44140	0.02244	24.91790	0.02492	22.441	16.07	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	929.84140	0.92984	913.61790	0.91362	929.841	16.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	18.09150	0.01809	20.23680	0.02024	18.092	16.60	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,035.49150	1.03549	1,018.93680	1.01894	1,035.491	16.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	64.50280	0.06450	70.00090	0.07000	64.503	13.61	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	481.90280	0.48190	468.70090	0.46870	481.903	13.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	50.95520	0.05096	55.55270	0.05555	50.955	14.08	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	568.35520	0.56836	554.25270	0.55425	568.355	14.08	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	32.95730		0.03296	36.27820	0.03628	32.957	15.10	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	750.35730		0.75036	734.97820	0.73498	750.357	15.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	86.67730		0.08668	93.55580	0.09356	86.677	13.10	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	384.07730		0.38408	372.25580	0.37226	384.077	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	82.50370		0.08250	89.13490	0.08913	82.504	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	399.90370		0.39990	387.83490	0.38783	399.904	13.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	72.93790		0.07294	78.98020	0.07898	72.938	13.40	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	440.33790		0.44034	427.68020	0.42768	440.338	13.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	110.90510		0.11091	119.12280	0.11912	110.905	12.68	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	308.30510		0.30831	297.82280	0.29782	308.305	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	105.57950		0.10558	113.51510	0.11352	105.580	12.76	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	322.97950		0.32298	312.21510	0.31222	322.980	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	93.33550		0.09334	100.59910	0.10060	93.335	12.98	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	360.73550		0.36074	349.29910	0.34930	360.736	12.98	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	171.77350		0.17177	182.76020	0.18276	171.773	11.92	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	189.17350		0.18917	181.46020	0.18146	189.173	11.92	0.00	0	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	134.91350		0.13491	144.31490	0.14431	134.914	12.34	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	252.31350		0.25231	243.01490	0.24301	252.313	12.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	119.38570		0.11939	128.03610	0.12804	119.386	12.55	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	286.78570		0.28679	276.73610	0.27674	286.786	12.55	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	307.90330		0.30790	323.47760	0.32348	307.903	11.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	85.30330		0.08530	82.17760	0.08218	85.303	11.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	281.66110		0.28166	296.56920	0.29657	281.661	11.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	99.06110		0.09906	95.26920	0.09527	99.061	11.72	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	250.82940		0.25083	264.83650	0.26484	250.829	11.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	118.22940		0.11823	113.53650	0.11354	118.229	11.77	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	349.81020		0.34981	366.27530	0.36628	349.810	11.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	67.21020		0.06721	64.97530	0.06498	67.210	11.63	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	321.53910		0.32154	337.42520	0.33743	321.539	11.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	78.93910		0.07894	76.12520	0.07613	78.939	11.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	314.67890		0.31468	330.41090	0.33041	314.679	11.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	82.07890		0.08208	79.11090	0.07911	82.079	11.67	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	510.54150		0.51054	528.94620	0.52895	510.542	11.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	27.94150		0.02794	27.64620	0.02765	27.942	11.62	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	425.97550		0.42598	443.61290	0.44361	425.976	11.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	43.37550		0.04338	42.31290	0.04231	43.376	11.53	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	364.43100		0.36443	381.16360	0.38116	364.431	11.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	61.83100		0.06183	59.86360	0.05986	61.831	11.61	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,782.75930		1.78276	1,801.46990	1.80147	1,782.759	16.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.15930		0.00016	0.16990	0.00017	0.159	16.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.09700		9.09700	9.11590	9.11590		13.16	14,646,170.00	1,610	58,732.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	86.50670		0.08651	86.50740	0.08651	86.507	16.99	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,189.50670		1.18951	1,170.60740	1.17061	1,189.507	16.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	76.94410		0.07694	76.45680	0.07646	76.944	17.43	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,299.94410		1.29994	1,280.55680	1.28056	1,299.944	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	43.13290		0.04313	41.15370	0.04115	43.133	19.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,946.13290		1.94613	1,925.25370	1.92525	1,946.133	19.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	155.73550		0.15574	159.20710	0.15921	155.735	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	718.73550		0.71874	703.30710	0.70331	718.736	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	125.26540		0.12527	127.24180	0.12724	125.265	15.73	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	878.26540		0.87827	861.34180	0.86134	878.265	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	118.50220		0.11850	120.14520	0.12015	118.502	15.91	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	921.50220		0.92150	904.24520	0.90425	921.502	15.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	213.99650		0.21400	220.06810	0.22007	213.997	14.15	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	516.99650		0.51700	504.16810	0.50417	516.997	14.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	159.44000		0.15944	163.09230	0.16309	159.440	14.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	702.44000	0.70244	687.19230	0.68719	702.440	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	157.57370	0.15757	161.13510	0.16114	157.574	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	710.57370	0.71057	695.23510	0.69524	710.574	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	359.84660	0.35985	370.39220	0.37039	359.847	12.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	262.84660	0.26285	254.49220	0.25449	262.847	12.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	242.87580	0.24288	250.11040	0.25011	242.876	13.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	445.87580	0.44588	434.21040	0.43421	445.876	13.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	227.94660	0.22795	234.58530	0.23459	227.947	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	480.94660	0.48095	468.68530	0.46869	480.947	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,802.97540	1.80298	1,819.83860	1.81984	1,802.975	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	5.97540	0.00598	3.93860	0.00394	5.975	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	681.04790	0.68105	694.58420	0.69458	681.048	12.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	84.04790	0.08405	78.68420	0.07868	84.048	12.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	499.21050	0.49921	511.69790	0.51170	499.211	12.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	152.21050	0.15221	145.79790	0.14580	152.210	12.50	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.20460	9.20460	9.22350	9.22350		13.98	7,731,864.00	840	25,755.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	167.10710	0.16711	169.66920	0.16967	167.107	16.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,232.50710	1.23251	1,216.16920	1.21617	1,232.507	16.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	98.95320	0.09895	99.53910	0.09954	98.953	18.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,894.35320	1.89435	1,876.03910	1.87604	1,894.353	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	500.32310	0.50032	510.94630	0.51095	500.323	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	323.62310	0.32362	315.34630	0.31535	323.623	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	424.17980	0.42418	433.47360	0.43347	424.180	13.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	419.57980	0.41958	409.97360	0.40997	419.580	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	270.71270	0.27071	276.16840	0.27617	270.713	15.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	756.11270	0.75611	742.66840	0.74267	756.113	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	550.27100	0.55027	561.69480	0.56169	550.271	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	273.57100	0.27357	266.09480	0.26609	273.571	13.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	524.75370		0.52475	535.77520	0.53578	524.754	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	298.05370		0.29805	290.17520	0.29018	298.054	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	513.82270		0.51382	524.66630	0.52467	513.823	13.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	309.22270		0.30922	301.16630	0.30117	309.223	13.51	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,251.36180		1.25136	1,267.47620	1.26748	1,251.362	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	46.76180		0.04676	43.97620	0.04398	46.762	13.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	650.18420		0.65018	663.05710	0.66306	650.184	12.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	195.58420		0.19558	189.55710	0.18956	195.584	12.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	564.99020		0.56499	576.64130	0.57664	564.990	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	260.39020		0.26039	253.14130	0.25314	260.390	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,819.07890		1.81908	1,836.48280	1.83648	1,819.079	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.47890		0.01448	12.98280	0.01298	14.479	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.32020		9.32020	9.33920	9.33920		14.60	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	426.97680		0.42698	433.64920	0.43365	426.977	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	716.77680		0.71678	704.44920	0.70445	716.777	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	239.90690		0.23991	241.28530	0.24129	239.907	17.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,419.70690		1.41971	1,402.08530	1.40209	1,419.707	17.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	181.62850		0.18163	181.07470	0.18107	181.628	18.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,861.42850		1.86143	1,841.87470	1.84187	1,861.429	18.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	553.97980		0.55398	562.93890	0.56294	553.980	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	483.77980		0.48378	473.73890	0.47374	483.780	14.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	433.07290		0.43307	439.88240	0.43988	433.073	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	702.87290		0.70287	690.68240	0.69068	702.873	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	430.01210		0.43001	436.75290	0.43675	430.012	15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	709.81210		0.70981	697.55290	0.69755	709.812	15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,667.53580		1.66754	1,681.04290	1.68104	1,667.536	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	47.33580		0.04734	41.84290	0.04184	47.336	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,220.74900		1.22075	1,234.25500	1.23425	1,220.749	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	100.54900		0.10055	95.05500	0.09505	100.549	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	841.99600		0.84200	854.22840	0.85423	841.996	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	221.79600		0.22180	215.02840	0.21503	221.796	13.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.38190		9.38190	9.40160	9.40160		15.11	9,381,900.00	1,000	4,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	537.53090		0.53753	544.81980	0.54482	537.531	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	745.63090		0.74563	733.21980	0.73322	745.631	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	534.26740		0.53427	541.48300	0.54148	534.267	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	752.36740		0.75237	739.88300	0.73988	752.367	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	531.03150		0.53103	538.17410	0.53817	531.032	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	759.13150		0.75913	746.57410	0.74657	759.131	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.46460		9.46460	9.49280	9.49280		15.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,218.67970		1.21868	1,235.54540	1.23555	1,218.680	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	304.07970		0.30408	292.74540	0.29275	304.080	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	701.83630		0.70184	713.53840	0.71354	701.836	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	837.23630		0.83724	820.73840	0.82074	837.236	15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,639.52140		1.63952	1,660.11930	1.66012	1,639.521	14.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	174.92140		0.17492	167.31930	0.16732	174.921	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,288.65290		1.28865	1,308.71390	1.30871	1,288.653	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	274.05290		0.27405	265.91390	0.26591	274.053	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,251.85660		1.25186	1,271.88850	1.27189	1,251.857	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	287.25660		0.28726	279.08850	0.27909	287.257	14.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.23770		10.23770	10.34780	10.34780		17.12	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,618.60940		1.61861	1,688.30340	1.68830	1,618.609	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	530.90940		0.53091	490.50340	0.49050	530.909	15.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,588.12390		1.58812	1,657.04580	1.65705	1,588.124	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	550.42390		0.55042	509.24580	0.50925	550.424	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,558.09260		1.55809	1,626.21070	1.62621	1,558.093	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	570.39260		0.57039	528.41070	0.52841	570.393	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			8.98260		8.98260	9.00130	9.00130		11.92	62,878.20	7	1,186.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,153.90590		0.32154	33,742.51560	0.33743	32,153.906	11.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	7,893.90590		0.07894	7,612.51560	0.07613	7,893.906	11.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,467.88700		0.31468	33,041.08970	0.33041	31,467.887	11.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	8,207.88700		0.08208	7,911.08970	0.07911	8,207.887	11.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	30,790.32580		0.30790	32,347.76230	0.32348	30,790.326	11.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	8,530.32580		0.08530	8,217.76230	0.08218	8,530.326	11.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.09700		9.09700	9.11590	9.11590		13.16	90,970.00	10	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,689.76380		0.41690	42,827.59520	0.42828	41,689.764	12.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	20,989.76380		0.20990	20,237.59520	0.20238	20,989.764	12.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,143.54890		0.41144	42,273.77180	0.42274	41,143.549	12.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	21,443.54890		0.21444	20,683.77180	0.20684	21,443.549	12.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	40,603.09850		0.40603	41,725.74000	0.41726	40,603.099	12.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	21,903.09850		0.21903	21,135.74000	0.21136	21,903.099	12.80	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.20460		9.20460	9.22350	9.22350		13.98	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	32,419.21880		0.32419	33,106.59430	0.33107	32,419.219	14.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	60,959.21880		0.60959	59,756.59430	0.59757	60,959.219	14.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,123.94860		0.32124	32,803.57530	0.32804	32,123.949	14.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	61,663.94860		0.61664	60,453.57530	0.60454	61,663.949	14.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	31,831.68920		0.31832	32,503.91580	0.32504	31,831.689	14.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	62,371.68920		0.62372	61,153.91580	0.61154	62,371.689	14.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.76100		13.76100	13.75580	13.75580		11.69	13,898,610.00	1,010	18,896.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,769.98240		1.76998	1,764.91050	1.76491	1,769.982	16.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	8.98240		0.00898	9.11050	0.00911	8.982	16.71	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	803.39740		0.80340	800.38880	0.80039	803.397	11.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	42.39740		0.04240	44.58880	0.04459	42.397	11.84	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	258.04140		0.25804	257.05350	0.25705	258.041	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	287.04140		0.28704	291.25350	0.29125	287.041	11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	19.17030		0.01917	19.19770	0.01920	19.170	15.22	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,558.17030		1.55817	1,563.39770	1.56340	1,558.170	15.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	81.30050		0.08130	83.52720	0.08353	81.301	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	720.30050		0.72030	727.72720	0.72773	720.301	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	52.27270		0.05227	53.12630	0.05313	52.273	13.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	941.27270		0.94127	947.32630	0.94733	941.273	13.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	40.85400		0.04085	41.41970	0.04142	40.854	13.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,079.85400		1.07985	1,085.61970	1.08562	1,079.854	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	253.65320		0.25365	252.50130	0.25250	253.653	11.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	292.65320		0.29265	296.70130	0.29670	292.653	11.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	249.32290		0.24932	248.25380	0.24825	249.323	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	298.32290		0.29832	302.45380	0.30245	298.323	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	91.86000		0.09186	93.92730	0.09393	91.860	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	670.86000		0.67086	678.12730	0.67813	670.860	12.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.93030		13.93030	13.92490	13.92490		12.90	1,211,936.10	87	3,393.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	217.36040		0.21736	217.35200	0.21735	217.360	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,047.06040		1.04706	1,052.45200	1.05245	1,047.060	14.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	221.55590		0.22156	221.56950	0.22157	221.556	14.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,031.25590		1.03126	1,036.66950	1.03667	1,031.256	14.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	219.44660		0.21945	219.45240	0.21945	219.447	14.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,039.14660		1.03915	1,044.55240	1.04455	1,039.147	14.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.09160		14.09160	14.08610	14.08610		13.42	0.00	0	998.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	357.63480		0.35763	354.01940	0.35402	357.635	14.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,176.03480		1.17603	1,177.91940	1.17792	1,176.035	14.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	362.38440		0.36238	358.80250	0.35880	362.384	14.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,160.78440		1.16078	1,162.70250	1.16270	1,160.784	14.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	360.00120		0.36000	356.40040	0.35640	360.001	14.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,168.40120		1.16840	1,170.30040	1.17030	1,168.401	14.52	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future			14.26630		14.26630	14.26100	14.26100		14.00		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	752.70360		0.75270	749.48600	0.74949	752.704	14.07		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	796.40360		0.79640	798.48600	0.79849	796.404	14.07		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	760.73840		0.76074	757.64070	0.75764	760.738	14.04		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	784.43840		0.78444	786.64070	0.78664	784.438	14.04		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	756.71060		0.75671	753.49800	0.75350	756.711	14.05		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	790.41060		0.79041	792.49800	0.79250	790.411	14.05		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09030		0.09030	0.09090	0.09090		21.14		4,515.00	50	16,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	306.82250		0.00307	342.91190	0.00343	306.823	19.22		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	276.82250		0.00277	252.91190	0.00253	276.823	19.22		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	53.24660		0.00053	62.87040	0.00063	53.247	21.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	1,023.24660		0.01023	972.87040	0.00973	1,023.247	21.14		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	8.43870		0.00008	10.28080	0.00010	8.439	23.42		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,978.43870		0.01978	1,920.28080	0.01920	1,978.439	23.42		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09150		0.09150	0.09210	0.09210		20.46		0.00	0	1,252.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	525.71310		0.00526	559.41820	0.00559	525.713	18.71		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	375.71310		0.00376	349.41820	0.00349	375.713	18.71		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	197.77470		0.00198	210.33390	0.00210	197.775	20.46		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	1,047.77470		0.01048	1,000.33390	0.01000	1,047.775	20.46		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	74.41650		0.00074	78.15320	0.00078	74.416	22.30		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,924.41650		0.01924	1,868.15320	0.01868	1,924.416	22.30		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.75690		11.75690	11.75670	11.75670		11.45		6,348,726.00	540	68,145.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	32.39080		0.03239	0.00000	0.00000	32.391	14.51		1,101,287.20	34,000	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	1,025.49080		1.02549	0.00000	0.00000	1,025.491	14.51		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	208.93340		0.20893	208.87230	0.20887	208.933	11.59		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	252.03340		0.25203	252.17230	0.25217	252.033	11.59		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	93.92130		0.09392	0.00000	0.00000	93.921	12.75		3,193,324.20	34,000	34,000.00

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	12.20	Put	537.02130		0.53702	0.00000	0.00000	537.021	12.75		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	51.72600		0.05173	51.50890	0.05151	51.726	13.68		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	794.82600		0.79483	794.80890	0.79481	794.826	13.68		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	549.90320		0.54990	550.52720	0.55053	549.903	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	53.00320		0.05300	53.82720	0.05383	53.003	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	442.48740		0.44249	443.05100	0.44305	442.487	11.26		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	85.58740		0.08559	86.35100	0.08635	85.587	11.26		2,439,240.90	28,500	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	255.07280		0.25507	0.00000	0.00000	255.073	11.42		4,336,237.60	17,000	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	198.17280		0.19817	0.00000	0.00000	198.173	11.42		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	566.14340		0.56614	566.76710	0.56677	566.143	11.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	49.24340		0.04924	50.06710	0.05007	49.243	11.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	557.99660		0.55800	558.62130	0.55862	557.997	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	51.09660		0.05110	51.92130	0.05192	51.097	11.18		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.91450		11.91450	11.91440	11.91440		12.60		0.00	0	18,276.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	152.98460		0.15298	148.75780	0.14876	152.985	14.84		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,088.48460		1.08848	1,084.35780	1.08436	1,088.485	14.84		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	358.69800		0.35870	353.04120	0.35304	358.698	12.85		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	454.19800		0.45420	448.64120	0.44864	454.198	12.85		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	279.14120		0.27914	273.63240	0.27363	279.141	13.40		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	614.64120		0.61464	609.23240	0.60923	614.641	13.40		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	251.52810		0.25153	246.14650	0.24615	251.528	13.62		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	687.02810		0.68703	681.74650	0.68175	687.028	13.62		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	366.26340		0.36626	360.60610	0.36061	366.263	12.81		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	441.76340		0.44176	436.20610	0.43621	441.763	12.81		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	362.46000		0.36246	356.80420	0.35680	362.460	12.83		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	447.96000		0.44796	442.40420	0.44240	447.960	12.83		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.06370		12.06370	12.06370	12.06370		13.20		0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,026.42120		1.02642	1,026.15780	1.02616	1,026.421	12.45		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	162.72120		0.16272	162.45780	0.16246	162.721	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	850.44620		0.85045	849.51850	0.84952	850.446	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	229.74620		0.22975	228.81850	0.22882	229.746	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	818.80060		0.81880	817.74330	0.81774	818.801	12.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	248.10060		0.24810	247.04330	0.24704	248.101	12.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	788.41900		0.78842	787.23660	0.78724	788.419	12.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	267.71900		0.26772	266.53660	0.26654	267.719	12.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.22570		12.22570	12.22610	12.22610		13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	549.22180		0.54922	544.20660	0.54421	549.222	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	833.52180		0.83352	828.10660	0.82811	833.522	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	555.86550		0.55587	550.82570	0.55083	555.866	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	820.16550		0.82017	814.72570	0.81473	820.166	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	552.53280		0.55253	547.50520	0.54751	552.533	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	826.83280		0.82683	821.40520	0.82141	826.833	14.30	0.00	0	0.00
2025	On 02/05/2013	Bond Future			116.32733		116.32733	116.08728	116.08728			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,913.66000		2.91366	2,673.61000	2.67361	2,913.660		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.90442		112.90442	112.90162	112.90162			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,299.94000		1.29994	1,297.14000	1.29714	1,299.940		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			117.66485		117.66485	117.66044	117.66044			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	67.03000		0.06703	62.62000	0.06262	67.030		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			503.05400		503.05400	503.22900	503.22900			0.00	0	12.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			509.60900		509.60900	509.78700	509.78700				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			516.93500		516.93500	517.11500	517.11500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			448.73400		448.73400	449.03100	449.03100				0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.58100		454.58100	454.88300	454.88300				0.00	0	159.00
ALBI	On 07/11/2013	Index Future			461.11600		461.11600	461.42200	461.42200				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.42640		9.42640	9.38990	9.38990			8.07	2,262,336.00	240	15,183.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	672.01930		0.67202	636.86510	0.63687	672.019	9.76		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.61930		0.00562	6.96510	0.00697	5.619	9.76		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	691.63040		0.69163	656.41580	0.65642	691.630	9.88		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.23040		0.00523	6.51580	0.00652	5.230	9.88		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	681.82090		0.68182	646.63590	0.64664	681.821	9.82		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.42090		0.00542	6.73590	0.00674	5.421	9.82		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.47900		9.47900	9.44230	9.44230			9.43	4,777,416.00	504	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	55.55080		0.05555	54.40140	0.05440	55.551	11.74		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	876.55080		0.87655	912.10140	0.91210	876.551	11.74		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	627.68400		0.62768	598.42070	0.59842	627.684	9.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	48.68400		0.04868	56.12070	0.05612	48.684	9.58		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	619.06770		0.61907	590.03780	0.59004	619.068	9.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	50.06770		0.05007	57.73780	0.05774	50.068	9.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	332.96800		0.33297	312.96170	0.31296	332.968	9.41		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	153.96800		0.15397	170.66170	0.17066	153.968	9.41		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	993.80210		0.99380	958.65920	0.95866	993.802	10.41		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.80210		0.01480	16.35920	0.01636	14.802	10.41		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	715.60110		0.71560	684.26270	0.68426	715.601	9.79		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	36.60110		0.03660	41.96270	0.04196	36.601	9.79		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	636.33430		0.63633	606.84230	0.60684	636.334	9.60		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	47.33430		0.04733	54.54230	0.05454	47.334	9.60		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
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.52800		9.52800	9.49100	9.49100		10.25	0.00	0	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	343.81420		0.34381	326.45840	0.32646	343.814	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	295.81420		0.29581	315.45840	0.31546	295.814	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	353.72740		0.35373	336.06970	0.33607	353.727	10.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	285.72740		0.28573	305.06970	0.30507	285.727	10.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	348.74550		0.34875	331.24070	0.33124	348.746	10.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	290.74550		0.29075	310.24070	0.31024	290.745	10.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57940		9.57940	9.54260	9.54260		10.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	427.15770		0.42716	409.48180	0.40948	427.158	10.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	357.75770		0.35776	376.88180	0.37688	357.758	10.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	436.81490		0.43681	418.86040	0.41886	436.815	10.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	347.41490		0.34741	366.26040	0.36626	347.415	10.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	431.96550		0.43197	414.15240	0.41415	431.966	10.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	352.56550		0.35257	371.55240	0.37155	352.566	10.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.99510		9.99510	10.04580	10.04580		12.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,792.97330		2.79297	2,839.60180	2.83960	2,792.973	12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	47.87330		0.04787	43.80180	0.04380	47.873	12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,745.92990		2.74593	2,792.51360	2.79251	2,745.930	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	50.82990		0.05083	46.71360	0.04671	50.830	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,699.03590		2.69904	2,745.58360	2.74558	2,699.036	12.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	53.93590		0.05394	49.78360	0.04978	53.936	12.66	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.83900		8.83900	8.84690	8.84690		10.80	220,975.00	25	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	119.78300		0.11978	124.26170	0.12426	119.783	11.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	220.78300		0.22078	217.36170	0.21736	220.783	11.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	116.29020		0.11629	120.66840	0.12067	116.290	11.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	227.29020		0.22729	223.76840	0.22377	227.290	11.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	112.88260		0.11288	117.16230	0.11716	112.883	11.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	233.88260		0.23388	230.26230	0.23026	233.883	11.11	0.00	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			8.93260		8.93260	8.94050	8.94050		11.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	220.09810		0.22010	226.38130	0.22638	220.098	12.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	377.49810		0.37750	375.88130	0.37588	377.498	12.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	216.66900		0.21667	222.88620	0.22289	216.669	12.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	384.06900		0.38407	382.38620	0.38239	384.069	12.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	213.29150		0.21329	219.43810	0.21944	213.292	12.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	390.69150		0.39069	388.93810	0.38894	390.692	12.36	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.09940		0.09940	0.10410	0.10410			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			51.19070		51.19070	54.24750	54.24750			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			15.58230		15.58230	16.88450	16.88450			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			5,215.33570		5,215.33570	-4,749.36800	-4,749.36800			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			4,973.70570		4,973.70570	-4,947.51650	-4,947.51650			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			15.58230		15.58230	16.88450	16.88450			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			288.25640		288.25640	281.30620	281.30620			0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			25.19880		25.19880	27.16460	27.16460			0.00	0	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			1,225.03740		1,225.03740	1,595.79700	1,595.79700			0.00	0	10.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			27.97930		27.97930	29.54230	29.54230			0.00	0	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			3,743.66480		3,743.66480	3,933.28960	3,933.28960			0.00	0	20.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.64780		9.64780	9.64330	9.64330		11.69	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	247.25180		0.24725	244.40290	0.24440	247.252	11.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	139.45180		0.13945	141.10290	0.14110	139.452	11.67	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
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	241.51540		0.24152	238.77490	0.23877	241.515	11.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	143.71540		0.14372	145.47490	0.14547	143.715	11.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	235.86270		0.23586	233.23310	0.23323	235.863	11.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	148.06270		0.14806	149.93310	0.14993	148.063	11.67	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.78320		9.78320	9.77890	9.77890		13.17	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	314.90160		0.31490	312.10770	0.31211	314.902	13.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	371.70160		0.37170	373.20770	0.37321	371.702	13.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	310.98750		0.31099	308.25920	0.30826	310.988	13.29	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	377.78750		0.37779	379.35920	0.37936	377.788	13.29	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	307.12140		0.30712	304.45620	0.30446	307.121	13.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	383.92140		0.38392	385.55620	0.38556	383.921	13.31	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.02610		12.02610	12.02620	12.02620		13.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	554.54150		0.55454	551.39430	0.55139	554.542	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	418.44150		0.41844	415.19430	0.41519	418.442	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	549.80030		0.54980	546.66440	0.54666	549.800	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	423.70030		0.42370	420.46440	0.42046	423.700	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	545.09330		0.54509	541.96910	0.54197	545.093	12.94	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	428.99330		0.42899	425.76910	0.42577	428.993	12.94	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			8.91270		8.91270	8.93150	8.93150		10.90	0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	2.07160		0.00207	3.63810	0.00364	2.072	13.90	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	329.37160		0.32937	312.13810	0.31214	329.372	13.90	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	1.86110		0.00186	3.31480	0.00331	1.861	13.99	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	339.16110		0.33916	321.81480	0.32181	339.161	13.99	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	1.67200		0.00167	3.02070	0.00302	1.672	14.08	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	348.97200		0.34897	331.52070	0.33152	348.972	14.08	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	3.17850		0.00318	5.28240	0.00528	3.179	13.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	290.47850		0.29048	273.78240	0.27378	290.478	13.55	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/04/2013	Any day expiry			8.91510		8.91510	8.93390	8.93390		11.26	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	6.86630		0.00687	9.22920	0.00923	6.866	14.02	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	291.76630		0.29177	275.32920	0.27533	291.766	14.02	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	6.32700		0.00633	8.55050	0.00855	6.327	14.12	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	301.22700		0.30123	284.65050	0.28465	301.227	14.12	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	10.33280		0.01033	13.52360	0.01352	10.333	13.56	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	245.23280		0.24523	229.62360	0.22962	245.233	13.56	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	9.52280		0.00952	12.52930	0.01253	9.523	13.66	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	254.42280		0.25442	238.62930	0.23863	254.423	13.66	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	7.45170		0.00745	9.96210	0.00996	7.452	13.93	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	282.35170		0.28235	266.06210	0.26606	282.352	13.93	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	61.51360		0.06151	0.00000	0.00000	61.514	11.44	0.00	5,000	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	66.41360		0.06641	0.00000	0.00000	66.414	11.44	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	29.25400		0.02925	35.85820	0.03586	29.254	12.37	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	134.15400		0.13415	121.95820	0.12196	134.154	12.37	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	18.21290		0.01821	0.00000	0.00000	18.213	12.92	0.00	10,000	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	183.11290		0.18311	0.00000	0.00000	183.113	12.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.92350		8.92350	8.94230	8.94230		11.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	923.62890		0.92363	942.39200	0.94239	923.629	17.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.12890		0.00013	0.09200	0.00009	0.129	17.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	823.72460		0.82372	842.52810	0.84253	823.725	16.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.22460		0.00022	0.22810	0.00023	0.225	16.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	723.90210		0.72390	742.72540	0.74273	723.902	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.40210		0.00040	0.42540	0.00043	0.402	15.51	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	40.43270		0.04043	46.60180	0.04660	40.433	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	176.93270		0.17693	164.30180	0.16430	176.933	12.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	7.01980		0.00702	8.94550	0.00895	7.020	14.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	433.51980		0.43352	416.64550	0.41665	433.520	14.31	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.51	Call	2.34070		0.00234	3.19850	0.00320	2.341	15.06	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	588.84070		0.58884	570.89850	0.57090	588.841	15.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	50.81220		0.05081	57.93960	0.05794	50.812	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	147.31220		0.14731	135.63960	0.13564	147.312	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	45.35730		0.04536	51.99310	0.05199	45.357	12.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	161.85730		0.16186	149.69310	0.14969	161.857	12.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	42.83130		0.04283	49.23060	0.04923	42.831	12.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	169.33130		0.16933	156.93060	0.15693	169.331	12.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			8.96200		8.96200	8.98080	8.98080		11.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	46.10580		0.04611	51.12290	0.05112	46.106	13.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	434.10580		0.43411	420.32290	0.42032	434.106	13.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	28.98590		0.02899	32.38820	0.03239	28.986	14.14	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	576.98590		0.57699	561.58820	0.56159	576.986	14.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	119.42790		0.11943	127.89850	0.12790	119.428	11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	197.42790		0.19743	187.09850	0.18710	197.428	11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	115.91840		0.11592	124.25270	0.12425	115.918	11.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	203.91840		0.20392	193.45270	0.19345	203.918	11.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	112.50170		0.11250	120.70030	0.12070	112.502	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	210.50170		0.21050	199.90030	0.19990	210.502	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	864.11170		0.86411	883.43060	0.88343	864.112	12.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.11170		0.00211	2.63060	0.00263	2.112	12.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	765.66940		0.76567	785.10060	0.78510	765.669	12.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	3.66940		0.00367	4.30060	0.00430	3.669	12.50	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			8.99710		8.99710	9.01580	9.01580		12.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	174.46300		0.17446	184.15840	0.18416	174.463	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	237.36300		0.23736	228.35840	0.22836	237.363	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	93.25960		0.09326	99.01650	0.09902	93.260	13.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	446.15960		0.44616	433.21650	0.43322	446.160	13.54	0.00	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	9.51	Call	66.71750		0.06672	70.94220	0.07094	66.718	14.23	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	579.61750		0.57962	565.14220	0.56514	579.618	14.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	808.54480		0.80854	826.98770	0.82699	808.545	12.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	11.44480		0.01144	11.18770	0.01119	11.445	12.59	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	182.07410		0.18207	192.08440	0.19208	182.074	12.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	224.97410		0.22497	216.28440	0.21628	224.974	12.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	178.23010		0.17823	188.08240	0.18808	178.230	12.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	231.13010		0.23113	222.28240	0.22228	231.130	12.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	904.70640		0.90471	923.28580	0.92329	904.706	12.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	7.60640		0.00761	7.48580	0.00749	7.606	12.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.02870		9.02870	9.04740	9.04740		12.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	66.57490		0.06657	68.62700	0.06863	66.575	15.63	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	837.87490		0.83787	821.22700	0.82123	837.875	15.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	181.46060		0.18146	188.94730	0.18895	181.461	13.16	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	342.76060		0.34276	331.54730	0.33155	342.761	13.16	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	178.31360		0.17831	185.68570	0.18569	178.314	13.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	349.61360		0.34961	338.28570	0.33829	349.614	13.20	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	175.21890		0.17522	182.47950	0.18248	175.219	13.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	356.51890		0.35652	345.07950	0.34508	356.519	13.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.03360		9.03360	9.05230	9.05230		12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	110.97340		0.11097	115.13730	0.11514	110.973	14.43	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	587.37340		0.58737	572.83730	0.57284	587.373	14.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	239.95190		0.23995	249.84620	0.24985	239.952	12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	256.35190		0.25635	247.54620	0.24755	256.352	12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	235.95550		0.23596	245.69800	0.24570	235.955	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	262.35550		0.26236	253.39800	0.25340	262.355	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	144.71820		0.14472	150.55450	0.15055	144.718	13.82	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	461.11820		0.46112	448.25450	0.44825	461.118	13.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Call	949.77850		0.94978	966.99410	0.96699	949.779	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	16.17850		0.01618	14.69410	0.01469	16.178	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	855.83700		0.85584	872.61590	0.87262	855.837	12.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	22.23700		0.02224	20.31590	0.02032	22.237	12.83	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	244.45510		0.24446	254.46900	0.25447	244.455	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	250.85510		0.25086	242.16900	0.24217	250.855	12.69	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.03970		9.03970	9.05840	9.05840		12.74	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	226.30070		0.22630	235.35410	0.23535	226.301	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	296.60070		0.29660	286.95410	0.28695	296.601	12.96	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	233.81160		0.23381	243.15720	0.24316	233.812	12.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	284.11160		0.28411	274.75720	0.27476	284.112	12.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	230.02740		0.23003	239.22550	0.23923	230.027	12.93	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	290.32740		0.29033	280.82550	0.28083	290.327	12.93	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.07140		9.07140	9.09020	9.09020		12.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	155.88050		0.15588	160.62060	0.16062	155.880	14.48	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	594.48050		0.59448	580.42060	0.58042	594.481	14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	102.02610		0.10203	103.95100	0.10395	102.026	15.73	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	870.62610		0.87063	853.75100	0.85375	870.626	15.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	211.99610		0.21200	218.85030	0.21885	211.996	13.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	430.59610		0.43060	418.65030	0.41865	430.596	13.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	209.02240		0.20902	215.77470	0.21577	209.022	13.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	437.62240		0.43762	425.57470	0.42557	437.622	13.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	206.09420		0.20609	212.74350	0.21274	206.094	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	444.69420		0.44469	432.54350	0.43254	444.694	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	904.52450		0.90452	919.47950	0.91948	904.524	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	33.12450		0.03312	29.27950	0.02928	33.124	12.92	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	227.52780		0.22753	234.91230	0.23491	227.528	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	396.12780		0.39613	384.71230	0.38471	396.128	13.56	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			9.10550		9.10550	9.12450	9.12450		13.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	129.24040		0.12924	130.99790	0.13100	129.240	15.82	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	903.74040		0.90374	886.49790	0.88650	903.740	15.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	257.10420		0.25710	264.36340	0.26436	257.104	13.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	441.60420		0.44160	429.86340	0.42986	441.604	13.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	253.95060		0.25395	261.10300	0.26110	253.951	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	448.45060		0.44845	436.60300	0.43660	448.451	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	250.83570		0.25084	257.88450	0.25788	250.836	13.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	455.33570		0.45534	443.38450	0.44338	455.336	13.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	260.30180		0.26030	267.66620	0.26767	260.302	13.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	434.80180		0.43480	423.16620	0.42317	434.802	13.77	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.10920		9.10920	9.12820	9.12820		13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	275.22140		0.27522	282.96580	0.28297	275.221	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	416.02140		0.41602	404.76580	0.40477	416.021	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	271.87990		0.27188	279.51200	0.27951	271.880	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	422.67990		0.42268	411.31200	0.41131	422.680	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	201.01090		0.20101	206.19730	0.20620	201.011	14.54	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	601.81090		0.60181	587.99730	0.58800	601.811	14.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	952.72540		0.95273	967.28510	0.96729	952.725	12.97	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	43.52540		0.04353	39.08510	0.03909	43.525	12.97	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	278.60850		0.27861	286.46100	0.28646	278.608	13.66	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	409.40850		0.40941	398.26100	0.39826	409.408	13.66	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.14090		9.14090	9.16000	9.16000		13.48	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	249.84590		0.24985	256.14390	0.25614	249.846	14.48	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	578.94590		0.57895	566.14390	0.56614	578.946	14.48	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	136.99980		0.13700	138.30850	0.13831	137.000	16.44	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,066.09980		1.06610	1,048.30850	1.04831	1,066.100	16.44	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	272.46200		0.27246	279.63340	0.27963	272.462	14.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.39	Put	521.56200		0.52156	509.63340	0.50963	521.562	14.23	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	269.51560		0.26952	276.57220	0.27657	269.516	14.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	528.61560		0.52862	516.57220	0.51657	528.616	14.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	266.60190		0.26660	273.54960	0.27355	266.602	14.29	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	535.70190		0.53570	523.54960	0.52355	535.702	14.29	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.29920		9.29920	9.31820	9.31820		14.56	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	588.10150		0.58810	598.21960	0.59822	588.102	14.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	398.90150		0.39890	390.01960	0.39002	398.902	14.11	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	597.25270		0.59725	607.49420	0.60749	597.253	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	388.05270		0.38805	379.29420	0.37929	388.053	14.06	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	592.65910		0.59266	602.83710	0.60284	592.659	14.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	393.45910		0.39346	384.63710	0.38464	393.459	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.32260		9.32260	9.34160	9.34160		14.61	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	617.87210		0.61787	627.27630	0.62728	617.872	14.17	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	405.27210		0.40527	395.67630	0.39568	405.272	14.17	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	627.09970		0.62710	636.57440	0.63657	627.100	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	394.49970		0.39450	384.97440	0.38497	394.500	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	622.46840		0.62247	631.90760	0.63191	622.468	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	399.86840		0.39987	390.30760	0.39031	399.868	14.14	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			112.68465		112.68465	112.68014	112.68014			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future	113.32	Put	631.53000		0.63153	636.04000	0.63604	631.530		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.43372		92.05324	8.40101	92.34792			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,872.98000		82.87298	83,167.66000	83.16766	82,872.980		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			8.51242		93.25281	8.47875	93.55136			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,160.61000		4.16061	4,459.16000	4.45916	4,160.610		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	82,201.48000		82.20148	82,500.03000	82.50003	82,201.480		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			448.15900		448.15900	448.40300	448.40300			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	151,690.00000		15.16900	154,130.00000	15.41300	151,690.000		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	151,590.00000		15.15900	154,030.00000	15.40300	151,590.000		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	151,490.00000		15.14900	153,930.00000	15.39300	151,490.000		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			453.99900		453.99900	454.24700	454.24700			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	80,090.00000		8.00900	82,570.00000	8.25700	80,090.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	79,990.00000		7.99900	82,470.00000	8.24700	79,990.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Call	79,890.00000	7.98900	82,370.00000	8.23700	79,890.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			460.52500	460.52500	460.77700	460.77700			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	145,350.00000	14.53500	147,870.00000	14.78700	145,350.000		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	145,250.00000	14.52500	147,770.00000	14.77700	145,250.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	145,150.00000	14.51500	147,670.00000	14.76700	145,150.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			205.49700	205.49700	205.29100	205.29100			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			208.25500	208.25500	208.04600	208.04600			0.00	0	172.00
IGOV	On 07/11/2013	Index Future			211.30000	211.30000	211.08800	211.08800			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			555.52700	555.52700	554.34000	554.34000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.11000		94.89000	5.12000	94.88000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.15000		94.85000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.23000	94.77000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.33000		94.67000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.46000		94.54000	5.48000	94.52000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.67450		7.67450	7.63190	7.63190		8.06		15,349,000.00	2,000	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	350.98560		0.35099	313.90150	0.31390	350.986	8.94		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	16.48560		0.01649	22.00150	0.02200	16.486	8.94		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	342.06270		0.34206	305.31140	0.30531	342.063	8.91		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	17.56270		0.01756	23.41140	0.02341	17.563	8.91		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	333.20120		0.33320	296.79670	0.29680	333.201	8.88		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	18.70120		0.01870	24.89670	0.02490	18.701	8.88		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.72400		7.72400	7.68100	7.68100		10.02		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	278.78260		0.27878	253.61250	0.25361	278.783	10.16		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	144.78260		0.14478	162.61250	0.16261	144.783	10.16		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	272.66090		0.27266	247.94320	0.24794	272.661	10.15		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	148.66090		0.14866	166.94320	0.16694	148.661	10.15		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	266.61310		0.26661	242.35040	0.24235	266.613	10.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	152.61310		0.15261	171.35040	0.17135	152.613	10.14	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			6.54082		110.07532	6.54230	110.06414			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	3,687.52000		3.68752	3,676.34000	3.67634	3,687.520		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	3,759.74000		3.75974	3,748.56000	3.74856	3,759.740		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	3,831.90000		3.83190	3,820.72000	3.82072	3,831.900		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			6.58567		111.50976	6.58720	111.49848			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,039.94000		5.03994	5,028.66000	5.02866	5,039.940		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	5,109.31000		5.10931	5,098.03000	5.09803	5,109.310		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	5,178.62000		5.17862	5,167.34000	5.16734	5,178.620		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			5.29623		119.87475	5.30676	119.84910		1.68	7,192,485.00	60	6,037.00
R157	On 02/05/2013	Bond Future	5.34	Call	255.83000		0.25583	250.19000	0.25019	255.830	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	149.24000		0.14924	169.25000	0.16925	149.240	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	270.39000		0.27039	264.19000	0.26419	270.390	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	139.46000		0.13946	158.91000	0.15891	139.460	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	285.41000		0.28541	278.62000	0.27862	285.410	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	130.15000		0.13015	149.01000	0.14901	130.150	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.29505		121.43692	5.30696	121.41100		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,981.29000		91.98129	91,955.37000	91.95537	91,981.290	1.62	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
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.62	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.28108		116.37537	5.29482	116.34933		1.36	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	839.01000		0.83901	844.80000	0.84480	839.010	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	255.46000		0.25546	287.29000	0.28729	255.460	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	852.17000		0.85217	857.66000	0.85766	852.170	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	249.80000		0.24980	281.33000	0.28133	249.800	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	865.42000		0.86542	870.62000	0.87062	865.420	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	244.23000		0.24423	275.47000	0.27547	244.230	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.26021		117.94437	5.27635	117.91803		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	919.96000		0.91996	919.64000	0.91964	919.960	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	269.95000		0.26995	295.97000	0.29597	269.950	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	897.15000		0.89715	897.24000	0.89724	897.150	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	279.53000		0.27953	305.96000	0.30596	279.530	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	908.53000		0.90853	908.41000	0.90841	908.530	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	274.71000		0.27471	300.93000	0.30093	274.710	1.25	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.03881		133.94665	7.03565	133.97957		9.58	26,789,330.00	200	62,644.00
R186	On 02/05/2013	Bond Future	6.75	Call	279.92000		0.27992	370.53000	0.37053	279.920	9.50	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,336.84000		3.33684	3,394.53000	3.39453	3,336.840	9.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,789.26000		3.78926	3,883.71000	3.88371	3,789.260	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	201.84000		0.20184	263.37000	0.26337	201.840	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,876.90000		3.87690	3,969.31000	3.96931	3,876.900	9.74	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	189.36000		0.18936	248.85000	0.24885	189.360	9.74	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,965.10000		3.96510	4,055.46000	4.05546	3,965.100	9.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	177.55000		0.17755	234.99000	0.23499	177.550	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,712.94000		5.71294	5,771.26000	5.77126	5,712.940	9.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	46.01000		0.04601	71.41000	0.07141	46.010	9.82	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	7,136.49000		7.13649	7,180.25000	7.18025	7,136.490	9.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	13.38000		0.01338	24.22000	0.02422	13.380	9.89	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.09478		130.40766	7.09151	130.44106		10.74	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,967.13000		3.96713	4,286.64000	4.28664	3,967.130	10.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,395.41000		2.39541	2,681.52000	2.68152	2,395.410	10.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,135.25000		121.13525	121,168.65000	121.16865	121,135.250	11.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.15286		132.28244	7.14945	132.31654		10.67	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	15,089.74000		15.08974	15,280.39000	15.28039	15,089.740	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	409.87000		0.40987	566.42000	0.56642	409.870	11.23	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,524.36000		10.52436	10,788.67000	10.78867	10,524.360	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,159.09000		1.15909	1,389.30000	1.38930	1,159.090	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,597.23000		10.59723	10,860.24000	10.86024	10,597.230	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,142.04000		1.14204	1,370.95000	1.37095	1,142.040	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,670.48000		10.67048	10,931.92000	10.93192	10,670.480	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,125.47000		1.12547	1,352.81000	1.35281	1,125.470	11.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.20813		128.77538	7.20460	128.80998		10.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	8,070.20000		8.07020	8,305.83000	8.30583	8,070.200	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,001.59000		3.00159	3,202.62000	3.20262	3,001.590	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,131.55000		8.13155	8,366.19000	8.36619	8,131.550	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,970.34000		2.97034	3,170.38000	3.17038	2,970.340	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,192.66000		8.19266	8,427.15000	8.42715	8,192.660	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,938.94000		2.93894	3,138.83000	3.13883	2,938.940	11.25	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.42803		297.42803	297.19522	297.19522				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,038.03000		15.03803	14,805.22000	14.80522	15,038.030			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	15,028.03000		15.02803	14,795.22000	14.79522	15,028.030			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,018.03000		15.01803	14,785.22000	14.78522	15,018.030			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			5.21583		108.71707	5.22645	108.70013		1.04		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,898.51000		1.89851	1,915.45000	1.91545	1,898.510	0.97		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	0.97		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,882.18000		1.88218	1,899.12000	1.89912	1,882.180	0.97		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	0.97		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,865.84000		1.86584	1,882.78000	1.88278	1,865.840	0.97		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.20716		105.72999	5.21978	105.71290		0.91		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,484.31000		68.48431	68,467.22000	68.46722	68,484.310	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.15718		107.24999	5.17284	107.23286		0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	102.52000		0.10252	109.19000	0.10919	102.520	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	505.31000		0.50531	529.11000	0.52911	505.310	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	105.45000		0.10545	112.14000	0.11214	105.450	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	497.24000		0.49724	521.06000	0.52106	497.240	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	108.43000		0.10843	115.14000	0.11514	108.430	0.78		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Put	489.22000		0.48922	513.06000	0.51306	489.220	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.07077		104.28727	5.09113	104.26995		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	353.21000		0.35321	347.09000	0.34709	353.210	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	192.40000		0.19240	203.60000	0.20360	192.400	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	342.83000		0.34283	336.91000	0.33691	342.830	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	199.00000		0.19900	210.40000	0.21040	199.000	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	347.82000		0.34782	341.79000	0.34179	347.820	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	195.50000		0.19550	206.79000	0.20679	195.500	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			221.06129		221.06129	221.05993	221.05993			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,021.29000		10.02129	10,019.93000	10.01993	10,021.290		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	10,011.29000		10.01129	10,009.93000	10.00993	10,011.290		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	10,001.29000		10.00129	9,999.93000	9.99993	10,001.290		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.65637		111.06720	5.66234	111.04308		3.77	12,883,795.20	116	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,040.66000		1.04066	1,038.74000	1.03874	1,040.660	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	101.56000		0.10156	123.76000	0.12376	101.560	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,073.69000		1.07369	1,070.87000	1.07087	1,073.690	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	94.61000		0.09461	115.91000	0.11591	94.610	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,107.09000		1.10709	1,103.39000	1.10339	1,107.090	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	88.05000		0.08805	108.47000	0.10847	88.050	3.80	0.00	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 01/08/2013	Bond Future			5.68126		112.51458	5.68765	112.49017		3.62	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,301.38000		99.30138	99,276.97000	99.27697	99,301.380	3.79	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	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.70587		109.97200	5.71271	109.94749		3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,783.52000		1.78352	1,817.05000	1.81705	1,783.520	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	700.11000		0.70011	758.15000	0.75815	700.110	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,742.48000		107.74248	107,717.97000	107.71797	107,742.480	3.64	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	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,156.46000		1.15646	1,203.61000	1.20361	1,156.460	3.45	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,141.66000		1.14166	1,213.32000	1.21332	1,141.660	3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,737.25000		1.73725	1,771.73000	1.77173	1,737.250	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	724.68000		0.72468	783.67000	0.78367	724.680	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,760.31000		1.76031	1,794.16000	1.79416	1,760.310	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	712.31000		0.71231	770.67000	0.77067	712.310	3.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.73077		111.45466	5.73816	111.42984		3.24	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,164.29000		2.16429	2,208.82000	2.20882	2,164.290	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	734.03000		0.73403	803.38000	0.80338	734.030	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,717.99000		1.71799	1,769.41000	1.76941	1,717.990	3.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	984.56000		0.98456	1,060.80000	1.06080	984.560	3.27	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,119.36000		2.11936	2,164.55000	2.16455	2,119.360	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	755.23000		0.75523	825.24000	0.82524	755.230	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,141.77000		2.14177	2,186.63000	2.18663	2,141.770	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	744.57000		0.74457	814.25000	0.81425	744.570	3.30	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.91442		112.85531	5.92080	112.82338		4.86	6,771,318.60	60	5,403.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,913.20000		1.91320	1,898.68000	1.89868	1,913.200	4.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Put	52.65000		0.05265	70.06000	0.07006	52.650	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,958.22000		1.95822	1,942.87000	1.94287	1,958.220	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	48.66000		0.04866	65.24000	0.06524	48.660	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,003.48000		2.00348	1,987.31000	1.98731	2,003.480	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	44.94000		0.04494	60.70000	0.06070	44.940	4.93	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.95153		110.29962	5.95826	110.26734		4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,416.12000		101.41612	101,383.84000	101.38384	101,416.120	5.22	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	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.98650		111.88527	5.99360	111.85281		4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,788.43000		4.78843	4,797.53000	4.79753	4,788.430	4.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	271.40000		0.27140	312.96000	0.31296	271.400	4.87	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,356.33000		2.35633	2,399.11000	2.39911	2,356.330	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	979.03000		0.97903	1,054.27000	1.05427	979.030	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,385.73000		2.38573	2,428.13000	2.42813	2,385.730	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	963.41000		0.96341	1,038.27000	1.03827	963.410	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,415.31000		2.41531	2,457.31000	2.45731	2,415.310	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	947.99000		0.94799	1,022.45000	1.02245	947.990	4.67	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.02009		109.36294	6.02763	109.33003		4.66	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,817.65000		2.81765	2,866.56000	2.86656	2,817.650	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,174.84000		1.17484	1,256.66000	1.25666	1,174.840	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,845.72000		2.84572	2,894.30000	2.89430	2,845.720	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,160.08000		1.16008	1,241.57000	1.24157	1,160.080	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,789.70000		2.78970	2,838.94000	2.83894	2,789.700	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,189.74000		1.18974	1,271.89000	1.27189	1,189.740	4.78	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.26855		103.80305	5.28086	103.79467		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,292.14000		1.29214	1,300.52000	1.30052	1,292.140	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,285.19000		1.28519	1,293.57000	1.29357	1,285.190	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,278.24000		1.27824	1,286.62000	1.28662	1,278.240	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.23541		101.39394	5.25455	101.38553		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,395.83000		30.39583	30,387.42000	30.38742	30,395.830	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.98136		102.85165	5.02796	102.84331		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	5.52000		0.00552	6.12000	0.00612	5.520	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	129.27000		0.12927	138.21000	0.13821	129.270	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	5.72000		0.00572	6.33000	0.00633	5.720	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	127.67000		0.12767	136.62000	0.13662	127.670	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	5.93000		0.00593	6.54000	0.00654	5.930	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	126.09000		0.12609	135.04000	0.13504	126.090	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.11064		108.41119	6.11211	108.40291		5.82	9,757,007.10	90	7,827.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,928.04000		1.92804	1,941.56000	1.94156	1,928.040	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	93.60000		0.09360	115.40000	0.11540	93.600	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,976.73000		1.97673	1,989.34000	1.98934	1,976.730	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	87.20000		0.08720	108.09000	0.10809	87.200	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,025.75000		2.02575	2,037.47000	2.03747	2,025.750	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	81.17000		0.08117	101.17000	0.10117	81.170	5.95	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future			6.15325		106.18751	6.15477	106.17924		6.11	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,616.32000		98.61632	98,608.05000	98.60805	98,616.320	6.38	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.19163		107.71415	6.19320	107.70593		5.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,472.35000		3.47235	3,565.88000	3.56588	3,472.350	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	903.54000		0.90354	1,005.29000	1.00529	903.540	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,508.57000		3.50857	3,601.81000	3.60181	3,508.570	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	889.00000		0.88900	990.46000	0.99046	889.000	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,544.95000		3.54495	3,637.88000	3.63788	3,544.950	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	874.66000		0.87466	975.81000	0.97581	874.660	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.22936		105.52684	6.23100	105.51858		5.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,500.36000		3.50036	3,620.24000	3.62024	3,500.360	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,356.89000		1.35689	1,485.03000	1.48503	1,356.890	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,435.22000		3.43522	3,556.66000	3.55666	3,435.220	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,390.11000		1.39011	1,519.81000	1.51981	1,390.110	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,467.72000		3.46772	3,588.39000	3.58839	3,467.720	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,373.41000		1.37341	1,502.34000	1.50234	1,373.410	5.98	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			6.22962		103.88202	6.22084	103.93723		6.86	9,349,381.80	90	14,192.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,599.27000		2.59927	2,670.97000	2.67097	2,599.270	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	58.52000		0.05852	75.01000	0.07501	58.520	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,655.86000		2.65586	2,726.87000	2.72687	2,655.860	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	54.16000		0.05416	69.96000	0.06996	54.160	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,712.68000		2.71268	2,783.00000	2.78300	2,712.680	6.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Put	50.09000	0.05009	65.20000	0.06520	50.090	6.99	0.00	0	0.00	
R208	On 01/08/2013	Bond Future			6.26931	105.23572	6.26014	105.29178		7.20	0.00	0	3,000.00	
R208	On 01/08/2013	Bond Future	101.40	Call	96,191.25000	96.19125	96,247.31000	96.24731	96,191.250	7.51	0.00	0	0.00	
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.51	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.31011	103.35222	6.30047	103.40933		7.15	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	7,098.32000	7.09832	7,202.98000	7.20298	7,098.320	7.57	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	339.37000	0.33937	386.92000	0.38692	339.370	7.57	0.00	0	1,520.00	
R208	On 07/11/2013	Bond Future	6.79	Call	3,944.85000	3.94485	4,055.52000	4.05552	3,944.850	7.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	1,150.64000	1.15064	1,204.20000	1.20420	1,150.640	7.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	3,984.82000	3.98482	4,095.33000	4.09533	3,984.820	7.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	1,133.38000	1.13338	1,186.78000	1.18678	1,133.380	7.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	4,024.95000	4.02495	4,135.30000	4.13530	4,024.950	7.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	1,116.33000	1.11633	1,169.57000	1.16957	1,116.330	7.38	0.00	0	0.00	
R208	On 06/02/2014	Bond Future			6.34911	104.74562	6.33904	104.80349		6.91	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	3,960.68000	3.96068	4,087.49000	4.08749	3,960.680	7.11	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	1,689.04000	1.68904	1,757.98000	1.75798	1,689.040	7.11	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	3,996.85000	3.99685	4,123.57000	4.12357	3,996.850	7.11	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	1,669.34000	1.66934	1,738.19000	1.73819	1,669.340	7.11	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Call	3,924.65000	3.92465	4,052.27000	4.05227	3,924.650	7.11	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Put	1,708.92000	1.70892	1,778.67000	1.77867	1,708.920	7.11	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R209	On 02/05/2013	Bond Future			7.86396	83.60757	7.83566	83.86722		15.25	5,016,454.20	60	10,551.00	
R209	On 02/05/2013	Bond Future	7.99	Call	1,904.54000	1.90454	2,155.14000	2.15514	1,904.540	15.39	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
R209	On 02/05/2013	Bond Future	7.99	Put	763.08000		0.76308	754.03000	0.75403	763.080	15.39	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,962.31000		1.96231	2,214.46000	2.21446	1,962.310	15.40	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	731.32000		0.73132	723.82000	0.72382	731.320	15.40	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,020.86000		2.02086	2,274.56000	2.27456	2,020.860	15.41	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	700.49000		0.70049	694.54000	0.69454	700.490	15.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.92225		84.69708	7.89321	84.96017		16.42	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,747.97000		74.74797	75,011.06000	75.01106	74,747.970	16.98	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	16.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.98452		82.76997	7.95465	83.03695		16.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,600.90000		12.60090	12,968.17000	12.96817	12,600.900	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	631.08000		0.63108	731.37000	0.73137	631.080	17.75	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,416.21000		8.41621	8,794.13000	8.79413	8,416.210	17.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,689.79000		1.68979	1,800.73000	1.80073	1,689.790	17.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,473.68000		8.47368	8,851.32000	8.85132	8,473.680	17.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,669.18000		1.66918	1,779.84000	1.77984	1,669.180	17.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,531.25000		8.53125	8,908.59000	8.90859	8,531.250	17.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,648.79000		1.64879	1,759.15000	1.75915	1,648.790	17.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.04332		83.88584	8.01265	84.15653		16.81	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,527.17000		7.52717	7,778.90000	7.77890	7,527.170	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,246.16000		3.24616	3,227.20000	3.22720	3,246.160	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,577.90000		7.57790	7,830.07000	7.83007	7,577.900	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,215.90000		3.21590	3,197.38000	3.19738	3,215.900	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,476.55000		7.47655	7,727.84000	7.72784	7,476.550	17.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,276.67000		3.27667	3,257.27000	3.25727	3,276.670	17.22	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.99242	166.99242	166.36414	166.36414			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,852.42000	5.85242	5,224.14000	5.22414	5,852.420		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,842.42000	5.84242	5,214.14000	5.21414	5,842.420		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,832.42000	5.83242	5,204.14000	5.20414	5,832.420		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			129.52211	129.52211	129.54482	129.54482			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,832.11000	3.83211	3,854.82000	3.85482	3,832.110		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,822.11000	3.82211	3,844.82000	3.84482	3,822.110		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,812.11000	3.81211	3,834.82000	3.83482	3,812.110		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.20427	138.20427	137.99760	137.99760			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,114.27000	7.11427	6,907.60000	6.90760	7,114.270		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	7,104.27000	7.10427	6,897.60000	6.89760	7,104.270		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	7,094.27000	7.09427	6,887.60000	6.88760	7,094.270		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.58885		95.57736	7.57563	95.70023		12.59	5,734,641.60	60	8,753.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,663.56000		2.66356	2,845.74000	2.84574	2,663.560	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	372.23000		0.37223	431.54000	0.43154	372.230	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,733.80000		2.73380	2,915.01000	2.91501	2,733.800	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	352.90000		0.35290	411.24000	0.41124	352.900	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,804.73000		2.80473	2,984.92000	2.98492	2,804.730	12.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	334.38000		0.33438	391.70000	0.39170	334.380	12.78	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.64665		96.82295	7.63307	96.94736		13.63	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,207.93000		86.20793	86,332.34000	86.33234	86,207.930	14.13	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	14.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.70973		94.67742	7.69571	94.80387		14.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,866.71000		8.86671	9,208.88000	9.20888	8,866.710	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,393.95000		1.39395	1,609.67000	1.60967	1,393.950	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,928.11000		8.92811	9,269.16000	9.26916	8,928.110	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,375.49000		1.37549	1,590.09000	1.59009	1,375.490	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,989.62000		8.98962	9,329.54000	9.32954	8,989.620	14.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,357.26000		1.35726	1,570.73000	1.57073	1,357.260	14.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.77045		95.95387	7.75602	96.08209		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,598.46000		7.59846	7,801.93000	7.80193	7,598.460	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,980.09000		2.98009	3,055.34000	3.05534	2,980.090	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,491.97000		7.49197	7,696.13000	7.69613	7,491.970	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,038.85000		3.03885	3,114.79000	3.11479	3,038.850	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,545.15000		7.54515	7,748.97000	7.74897	7,545.150	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,009.35000		3.00935	3,084.95000	3.08495	3,009.350	14.57	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future			7.90841		85.43666	7.88004	85.71384		15.40		11,106,765.80	130	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,657.04000		76.65704	76,934.22000	76.93422	76,657.040	16.00		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.00		0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.96433		86.55009	7.93523	86.83092		16.70		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,102.19000		76.10219	76,383.02000	76.38302	76,102.190	17.29		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.29		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44510		1.44510	1.44650	1.44650		12.94		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	651.98820		0.06520	662.76890	0.06628	651.988	12.54		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	100.98820		0.01010	97.76890	0.00978	100.988	12.54		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	577.09540		0.05771	587.25740	0.05873	577.095	12.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	126.09540		0.01261	122.25740	0.01223	126.095	12.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	509.63730		0.05096	519.19920	0.05192	509.637	12.58		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	158.63730		0.01586	154.19920	0.01542	158.637	12.58		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.45840		1.45840	1.45920	1.45920		13.63		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	408.06600		0.04081	410.14830	0.04101	408.066	14.22		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	724.06600		0.07241	718.14830	0.07181	724.066	14.22		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	375.78900		0.03758	377.62540	0.03776	375.789	14.37		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	791.78900		0.07918	785.62540	0.07856	791.789	14.37		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	346.70530		0.03467	348.14300	0.03481	346.705	14.54		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	862.70530		0.08627	856.14300	0.08561	862.705	14.54		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>657,341,131.10</b>	<b>190,245</b>	<b>1 937 589.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			100.27966		0.00000	100.21782	14.18977				0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	111.02627	6.19500	110.87098	27.31866				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.42983	0.00000	100.35846	10.24744				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	110.32515	7.22500	110.34113	9.32749				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond	101.02155	0.00000	100.94447	7.92239				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	101.03597	0.00000	100.95779	8.02418			2,101,548,117,198.40	20,800,000	10,200,000.00	
AB012	On 21/11/2022	Spot Bond	8.00000	47.09542	8.00000	47.06482				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	104.79978	7.96000	104.79944	11.83221				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.58186	6.34500	103.53010	26.12997			48,890,637,920.00	472,000	11,409,000.00	
AB07	On 07/03/2014	Spot Bond	103.00523	6.36500	102.94393	52.50422				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.38043	0.00000	101.30162	10.80169				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	114.72469	7.35000	114.70669	15.67757				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.41483	0.00000	100.34596	81.14516				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	133.41098	0.71000	133.27309	33.11366				0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond	280.51432	1.28000	280.12507	3.60008				0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	100.91716	0.00000	100.84218	29.35038				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.94832	0.00000	100.88633	57.46123				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.16917	0.00000	101.10173	15.09249				0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond	100.50758	0.00000	100.43557	8.38562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.53038	0.00000	100.45510	7.52536			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.54547	0.00000	100.46802	7.50349			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.63066	6.60500	109.57209	27.88126			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.09071	0.00000	103.01289	28.44156			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.88030	6.96500	103.81705	36.20064			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.47782	0.00000	101.40285	38.71031			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.13776	0.00000	101.05734	28.94874			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.07890	0.00000	99.99982	12.69291			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.11649	0.00000	100.03680	19.72456			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.12671	0.00000	100.04012	9.90872			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.41077	0.00000	100.33280	8.90899			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.79228	6.06500	103.72956	73.21072		1,868,261,040.00	18,000	3,177,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.50588	0.00000	101.43957	82.17169			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.81793	0.00000	100.75724	87.74808			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.48429	4.46000	131.31536	50.56951			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.60815	2.00000	122.42635	22.95992			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.49773	1.96000	115.27582	8.34279			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	102.50167	2.86000	102.24621	5.31481		615,010,020,000.00	6,000,000	3,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	119.86997	9.65000	119.80560	20.39922		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	100.00040	0.00000	99.88017	17.45781		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	100.32468	0.00000	100.22497	10.71462		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	100.34305	0.00000	100.23796	10.48060		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	100.49712	0.00000	100.38669	10.77005		0.00	0	0.00	
ABLS11	On 29/06/2019	Spot Bond	112.09008	3.26000	111.76522	5.77117		0.00	0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.11668	100.00000	27.91284		0.00	0	0.00	
ABN05	On 18/04/2021	Spot Bond	169.46617	1.02000	169.25714	2.54252		0.00	0	0.00	
ABN07	On 13/06/2015	Spot Bond	149.39573	2.87000	149.16606	17.38752		0.00	0	0.00	
ABN09	On 27/06/2023	Spot Bond	176.81994	1.05000	176.57263	3.75266		0.00	0	0.00	
ABN14	On 10/10/2033	Spot Bond	174.60489	1.61000	173.67076	2.42029		0.00	0	0.00	
ABN33	On 29/01/2018	Spot Bond	73.46407	6.64625	73.47859	7.10591		0.00	0	0.00	
ABN34	On 29/01/2018	Spot Bond	73.46407	6.64625	73.47859	7.10591		0.00	0	0.00	
ABN37	On 07/07/2016	Spot Bond	84.61000	13.82575	84.61000	13.75626		0.00	0	0.00	
ABN38	On 17/08/2015	Spot Bond	91.08000	0.00000	90.79000	21.94173		0.00	0	0.00	
ABN39	On 21/09/2016	Spot Bond	100.45800	0.00000	100.38215	12.22702		0.00	0	0.00	
ABN40	On 29/09/2015	Spot Bond	93.30000	0.00000	92.85000	19.80244		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	36.27346	100.00000	36.06739				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	92.16000	0.00000	91.73000	18.44082				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	93.06000	0.00000	92.59000	17.33394				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.95000	0.00000	87.66000	25.85026				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.99000	0.00000	87.69000	24.80241				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.17089	0.00000	100.10246	9.77097				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	100.00005	0.00000	99.93394	8.95497				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.88000	0.00000	87.61000	23.81239				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.53921	6.50500	111.48278	30.88119				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.55000	0.00000	103.47000	27.16379				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.68000	0.00000	92.34000	28.92353				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	94.07000	0.00000	93.84000	27.39152				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	93.06000	0.00000	92.66000	27.21697				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.32514	0.00000	100.25651	8.73342				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.42856	6.13500	117.37599	21.77359				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	105.10000	0.00000	104.60000	84.99075				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.98185	0.00000	99.90959	9.43151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	90.28000	0.00000	89.93000	24.63196			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.53000	0.00000	89.15000	23.43843			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	105.06793	1.89000	104.78504	2.25635			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	151.72909	2.08000	150.22563	1.79550			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	200.97440	2.21000	199.93203	2.78799			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000	18.66729			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	108.68000	0.00000	108.15000	80.07090			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	90.43000	0.00000	89.97000	19.53306			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.34217	8.14000	98.28987	9.73024			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000	3.46172			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	99.63000	0.00000	98.65000	13.66815			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.74000	0.00000	93.75000	7.14955			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	96.32000	0.00000	95.54000	13.47642			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.80489	6.95000	112.80955	10.43906		24,817,075,800.00		220,000	4,050,000.00
ABS5	On 01/05/2015	Spot Bond	107.85931	6.14500	107.80676	27.04846		24,268,344,750.00		225,000	3,824,000.00
ABS6	On 01/06/2020	Spot Bond	106.28261	7.60000	106.25099	10.72282		17,005,217,600.00		160,000	2,918,000.00
ABS7	On 11/09/2026	Spot Bond	101.48706	8.71500	101.70804	9.29502		0.00		0	23,000,000.00
ABS9	On 17/03/2016	Spot Bond	108.07574	6.56500	108.02737	16.49302		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	127.34863	0.71000	127.23008	42.53551			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.76308	4.00000	122.68625			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	285.31958	1.08000	284.92905	3.56386			0.00	0	100,000.00
ABSI3	On 31/01/2017	Spot Bond	126.60191	0.05000	126.36750	5.34713			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	132.44110	0.97000	132.06141	2.86875			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.58961	0.00000	100.49564	95.61571			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.50301	0.00000	100.42607	86.99651			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.44578	100.00000	23.27393			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.02225	0.00000	100.93296	87.10056			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.89582	0.00000	99.83583	97.85868			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.02225	0.00000	100.93296	87.10056			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.37167	0.00000	101.30966	96.56203			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.58555	8.78500	105.48596	101.77317			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.81772	10.29500	107.72206	24.21282			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.34200	0.00000	101.24241	23.79880			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.47232	100.00000	1.45888			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.37867	0.00000	101.27632	24.03256			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.89835	0.00000	101.75695	27.34215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond	100.47202	0.00000	100.39987	81.69067			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.77572	100.00000	8.69561			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.46780	0.00000	100.39630	81.67526			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.30533	0.00000	101.20849	23.56495			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.20725	11.00000	56.14300	8.51254			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.61646	100.00000	5.56519			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	101.00208	0.00000	100.92499	61.50277			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25507	0.00000	100.17695	56.25414			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000	21.92971			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000	18.41437			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000	18.41437			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.52403	0.00000	100.44383	81.88066			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.54987	0.00000	100.46566	21.09914			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.60803	0.00000	100.51480	21.84195			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.52392	0.00000	100.44372	20.76786			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.54146	0.00000	100.45855	20.99170			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.54917	0.00000	100.46507	21.09018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	101.54111	0.00000	101.45658	11.67935			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.54111	0.00000	101.45658	11.67935			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.55094	0.00000	101.46586	11.73451			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.50990	0.00000	100.43188	15.86342			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.55094	0.00000	101.46586	11.73451			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.53128	0.00000	101.44728	11.62419			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.73225	0.00000	81.65761	30.58717			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.50002	0.00000	100.42351	27.87088			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.49243	0.00000	100.41712	57.55615			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.38643	0.00000	100.30942	15.56808			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.49243	0.00000	100.41712	57.55615			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.53097	0.00000	100.44969	8.38392			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.54831	0.00000	100.46431	8.22683			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.55532	0.00000	100.47023	8.18557			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.54130	0.00000	100.45839	7.97593			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.45726	0.00000	100.38739	57.30763			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.50990	0.00000	100.43188	8.89598			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	100.05130	0.00000	99.98288	81.80255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	111.57491	7.89000	111.53521	9.66081				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.46788	0.00000	100.39638	57.38217				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.20780	7.22500	103.11516	57.07538				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.36845	0.00000	101.29498	64.74243				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54568	0.00000	101.46630	8.82253				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.35265	0.00000	102.27474	8.77245				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	0.00000	100.00000	10.96486				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.44495	0.00000	101.37048	65.30251				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.87894	100.00000	4.84644				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.07531	100.00000	5.04187				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.84594	0.00000	74.76570	14.64485				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	133.47364	0.00000	135.05922	2.25117				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	133.48219	0.00000	135.06705	2.33789				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.52387	0.00000	100.44367	7.77310				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	101.00324	0.00000	100.93164	42.11744				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	101.00324	0.00000	100.93164	42.11744				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.44495	0.00000	101.37048	65.30251				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.87642	0.00000	100.80331	41.41617	0.00	0	0.00			
ACL134	On 20/09/2014	Spot Bond	100.50632	0.00000	100.42883	39.52673	0.00	0	0.00			
ACL135	On 20/09/2014	Spot Bond	100.50210	0.00000	100.42527	39.48541	0.00	0	0.00			
ACL136	On 20/09/2021	Spot Bond	101.73843	0.00000	101.66196	7.54548	0.00	0	0.00			
ACL137	On 02/09/2016	Spot Bond	100.81497	0.00000	100.73744	13.30502	0.00	0	0.00			
ACL138	On 20/09/2021	Spot Bond	101.73819	0.00000	101.66183	7.53509	0.00	0	0.00			
ACL139	On 30/07/2017	Spot Bond	101.52405	0.00000	101.44062	11.51203	0.00	0	0.00			
ACL141	On 30/07/2017	Spot Bond	102.35354	0.00000	102.27212	11.44447	0.00	0	0.00			
ACL142	On 20/12/2014	Spot Bond	100.63266	0.00000	100.55595	27.90205	0.00	0	0.00			
ACL143	On 20/12/2016	Spot Bond	101.02547	0.00000	100.94285	11.38654	0.00	0	0.00			
ACL144	On 20/12/2016	Spot Bond	100.37461	0.00000	100.29729	10.83663	0.00	0	0.00			
ACL145	On 20/12/2021	Spot Bond	100.52600	0.00000	100.44547	7.78274	0.00	0	0.00			
ACL146	On 30/11/2013	Spot Bond	101.79948	0.00000	101.63953	64.21789	0.00	0	0.00			
ACL149	On 20/03/2014	Spot Bond	100.61516	0.00000	100.54768	57.23263	0.00	0	0.00			
ACL150	On 20/03/2014	Spot Bond	100.43337	0.00000	100.36720	57.13861	0.00	0	0.00			
ACL151	On 20/03/2017	Spot Bond	100.51491	0.00000	100.43613	10.98605	0.00	0	0.00			
ACL152	On 08/02/2014	Spot Bond	101.10197	0.00000	101.03467	63.14471	0.00	0	0.00			
ACL153	On 20/03/2015	Spot Bond	100.45872	0.00000	100.38863	27.39052	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	100.44675	0.00000	100.37851	27.25210				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.46998	0.00000	100.39815	27.52078				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.51351	0.00000	100.43494	10.96592				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.48891	0.00000	100.41415	10.61363				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.46083	0.00000	100.39042	27.41494				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.46857	0.00000	100.39696	27.50450				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.70738	10.23000	100.59823	10.76223				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.47617	0.00000	100.40336	20.15878				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.46435	0.00000	100.39339	27.45565				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.65037	0.00000	100.55063	40.93767				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.19997	0.00000	101.01349	20.10240				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.43640	0.00000	100.36902	57.22051				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	111.56885	8.03500	111.57356	11.94385				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.51135	0.00000	100.43310	9.70372				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.77110	1.75000	105.70861	5.21420				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.46787	0.00000	100.39637	27.49636				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.46913	0.00000	100.39741	20.06918				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.49760	0.00000	100.42073	9.63340			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.51496	0.00000	100.43539	8.07579			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.48023	0.00000	100.40606	7.55374			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.47120	0.00000	100.39841	81.72022			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.51149	0.00000	100.43246	39.66735			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.49413	0.00000	100.41779	20.50153			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.53230	0.00000	100.45004	10.14401			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.49760	0.00000	100.42073	9.63340			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.51843	0.00000	100.43832	8.12798			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.50871	0.00000	100.43011	9.79682			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.51149	0.00000	100.43246	7.68557			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.49031	0.00000	100.41457	12.69358			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.51982	0.00000	100.43950	7.93455			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.52883	0.00000	100.44711	8.07060			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.41898	0.00000	100.35429	81.52224			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.42316	0.00000	100.35783	81.54298			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.45589	0.00000	100.38548	20.00868			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.46633	0.00000	100.39431	15.39074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	100.53091	0.00000	100.44887	7.97909			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.53091	0.00000	100.44887	7.97909			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.57039	0.00000	100.48222	10.70539			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.50107	0.00000	100.42366	8.89699			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.56485	0.00000	100.47753	10.62375			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.56693	0.00000	100.47929	10.65437			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.57039	0.00000	100.48222	10.70539			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.41727	0.00000	87.34813	7.31882			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.54269	0.00000	100.45882	8.14840			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.54269	0.00000	100.45882	8.14840			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	99.95495	0.00000	101.19741	0.01813			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.67062	0.00000	101.92162	0.01655			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.46633	0.00000	100.39431	8.85254			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.75907	0.00000	100.70061	90.28547			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.74445	0.00000	100.68601	90.06244			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.46146	0.00000	100.39019	1.42060			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.55853	0.00000	101.47711	1.48499			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCP01	On 10/06/2013	Spot Bond	100.56198	0.00000	100.50283	88.34653				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.04881	100.00000	4.01847				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.92414	0.00000	100.85303	29.25060				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.03160	0.00000	100.95223	29.88631				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.10315	0.00000	101.01827	30.30979				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	99.94822	0.00000	101.49979	17.60651				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	99.94209	0.00000	101.67005	18.39985				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	99.93393	0.00000	101.89702	19.45523				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.99458	7.25500	107.01043	9.13175			7,810,604,340.00		73,000	3,847,000.00
AIR02	On 30/04/2023	Spot Bond	129.43815	8.12500	129.63949	14.13754				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.14427	100.00000	39.85003				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.72632	6.39500	112.53697	17.21782			2,367,252,720.00		21,000	8,854,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.90945	100.00000	34.65076				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.96428	100.00000	16.85127				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	158.98139	2.33000	157.48976	5.24442				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.35824	3.96000	125.21246	46.75552				0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	100.04754	0.00000	99.98393	81.16681				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.81997	0.00000	101.76030	98.35475				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	100.31571	0.00000	100.24270	12.08023				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.49915	7.50500	110.50419	9.84692				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.96682	0.00000	99.90025	21.82112				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.96519	0.00000	99.89560	9.16047				0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.27352	100.00000	55.86106				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.27006	0.00000	101.20075	9.99014				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.44472	6.73500	111.38809	20.75838				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.27548	0.00000	100.19085	10.01810				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.58213	0.00000	100.50735	82.94402				0.00	0	10,000,000.00
BAW5	On 15/09/2013	Spot Bond	101.40896	6.46000	101.33274	72.67845				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.24931	0.00000	100.17279	38.32653				0.00	0	3,800,000.00
BAW7	On 02/10/2014	Spot Bond	102.75064	6.94500	102.68804	35.69548				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	109.85647	7.40000	109.65025	11.10626				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.27525	0.00000	101.20253	64.21964				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.38338	9.91713	104.31260	19.49309				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.35148	0.00000	100.24370	86.22880				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.21059	10.04371	102.11429	23.40246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	102.16439	10.05538	102.06594	23.39083	0.00	0	0.00			
BAYA06	On 30/09/2016	Spot Bond	100.35133	0.00000	100.24355	15.21795	0.00	0	0.00			
BAYA07	On 31/12/2015	Spot Bond	102.15927	10.06990	102.06307	18.98672	0.00	0	0.00			
BAYA08	On 31/12/2017	Spot Bond	104.80594	10.58594	104.77113	12.69503	0.00	0	0.00			
BAYA09	On 31/12/2015	Spot Bond	100.36010	0.00000	100.24964	18.31204	0.00	0	0.00			
BAYA10	On 31/12/2015	Spot Bond	100.36010	0.00000	100.24964	18.31204	0.00	0	0.00			
BAYA11	On 31/03/2016	Spot Bond	100.36015	0.00000	100.24969	18.31202	0.00	0	0.00			
BAYA12	On 31/03/2016	Spot Bond	101.63105	10.16713	101.55934	18.78959	0.00	0	0.00			
BAYA13	On 31/03/2016	Spot Bond	102.42884	10.13064	102.35049	19.56792	0.00	0	0.00			
BAYA14	On 30/09/2015	Spot Bond	102.21059	10.04371	102.11429	23.40246	0.00	0	0.00			
BAYA15	On 30/06/2016	Spot Bond	102.89462	9.97607	102.82804	16.23131	0.00	0	0.00			
BAYA16	On 30/09/2016	Spot Bond	102.53102	9.12210	102.49790	12.93901	0.00	0	0.00			
BAYA17	On 30/09/2016	Spot Bond	100.34085	0.00000	100.23630	14.92815	0.00	0	0.00			
BAYA18	On 31/12/2016	Spot Bond	100.33428	0.00000	100.23118	13.09370	0.00	0	0.00			
BAYA19	On 31/12/2016	Spot Bond	100.33428	0.00000	100.23118	13.09370	0.00	0	0.00			
BAYA20	On 30/09/2014	Spot Bond	100.31543	0.00000	100.21816	39.91721	0.00	0	0.00			
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000	21.78044	0.00	0	0.00			
BAYA23	On 30/06/2017	Spot Bond	101.47387	9.96639	101.43805	12.65491	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	100.45180	11.09000	100.33112	13.42428			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691	11.64834			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.86131	10.22500	100.82227	2.25565			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242	12.16799			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.23790	0.00000	100.16458	79.27903			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.30170	0.00000	100.20868	16.91301			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.37876	12.22500	100.27762	8.79325			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.32914	0.00000	100.22764	0.60163			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.87631	10.10750	101.71176	1.60763			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.31886	0.00000	100.22053	1.39944			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.32742	0.00000	100.22645	1.39911			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.32742	0.00000	100.22645	1.39911			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.62073	1.44352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.31475	0.00000	100.21769	8.76638			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.23790	0.00000	100.16458	52.45006			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.40536	12.91713	104.30033	22.22998			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.30222	14.04443	104.24938	17.91517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	102.99011	12.90487	102.92072	17.11350			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.43799	0.00000	100.30282	13.29882			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.43799	0.00000	100.30282	0.24499			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.43799	0.00000	100.30282	0.22416			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.45488	0.00000	100.31447	0.14183			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.62918	100.00000	7.58584			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.39025	100.00000	19.24814			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.64731	100.00000	17.51796			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.89340	100.00000	10.81356			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.91549	100.00000	10.83635			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.17064	100.00000	13.07411			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.41213	100.00000	11.32849			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.36028	0.00000	100.24981	40.75251			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.36901	0.00000	100.25586	23.04291			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	174.81765	0.99000	174.63669	2.45658			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	158.51745	7.04500	159.38083	11.37853			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	158.65249	7.04500	159.50868	5.09756			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	106.11391	7.43000	106.40345	11.52832			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.47477	0.00000	101.38462	44.30727			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.24852	0.00000	100.16582	83.68366			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.07328	0.00000	100.99663	62.08489			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.92192	0.00000	100.86564	63.22016			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.11728	0.00000	101.06022	83.75968			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.24316	0.00000	101.17654	64.41445			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.76492	0.00000	100.68704	7.73271			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.48139	0.00000	100.40777	39.28223			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.66480	100.00000	38.37507			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	83.28943	100.00000	82.74976			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.66946	6.80500	101.67930	6.69749		1,220,033,520,000.00	12,000,000	145,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	102.66807	0.00000	101.42490	13.90916			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.50610	0.00000	101.43584	13.96412			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.54058	0.00000	101.46865	14.12895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	101.65550	0.00000	101.57802	14.67792			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.77041	0.00000	101.68737	15.22612			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	102.09195	0.00000	101.99331	16.75708			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.77048	100.00000	6.72030			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.28440	0.00000	101.21645	11.18687			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.35609	0.00000	101.28428	11.57551			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.38682	0.00000	101.31334	11.74195			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.39706	0.00000	101.32303	11.79742			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.51993	0.00000	101.43925	12.46244			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.68370	0.00000	101.59416	13.34745			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.23748	100.00000	4.20608			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.23748	100.00000	4.20608			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.53605	0.00000	100.46726	10.16898			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.58223	0.00000	100.50744	10.72801			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.59481	0.00000	100.51840	10.88042			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.21087	7.17000	106.19928	12.08298			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.63255	0.00000	100.55123	11.33746			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.69947	0.00000	100.60945	10.92137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.79319	100.00000	3.76569			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.79319	100.00000	3.76569			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.86365	6.19000	106.80468	40.34629		9,190,273,900.00	86,000	7,917,000.00	
BID04	On 23/11/2017	Spot Bond	100.85796	0.00000	100.78801	8.61915			0.00	0	100,000.00
BIDC26	On 02/08/2013	Spot Bond	98.36892	0.00000	98.30907	76.82494			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.67727	0.00000	99.62114	93.37391			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.06146	0.00000	99.00458	84.23469			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.80935	0.00000	100.74705	15.39391			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.22389	100.00000	7.16976			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.97096	0.00000	100.89771	7.51574			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.81222	0.00000	100.74969	15.41390			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.85959	0.00000	100.79343	15.74354			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.94565	0.00000	100.87289	16.34242			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.30311	0.00000	101.20282	18.83123			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.89028	0.00000	101.74669	14.60433			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.56109	0.00000	100.48904	87.81457			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.39350	0.00000	100.32284	83.91196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	100.51000	0.00000	100.43198	57.68039			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.05198	0.00000	101.98836	91.46326			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.36059	100.00000	10.28464			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.89421	6.76500	114.74794	38.59607		14,361,776,250.00		125,000	3,293,000.00
CBL08	On 02/11/2016	Spot Bond	124.72632	8.05000	124.68537	20.23019		15,840,242,640.00		127,000	2,119,000.00
CBL09	On 29/01/2017	Spot Bond	102.12082	0.00000	102.00917	15.58540			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.35887	0.00000	101.27857	43.88446			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	112.05464	7.75000	112.01677	19.73718		9,860,808,320.00		88,000	8,227,000.00
CBL12	On 06/09/2018	Spot Bond	107.39375	9.81500	107.36759	12.35825			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.91730	0.00000	101.81198	11.83596			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.70030	10.06500	108.67243	13.14918			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.39285	0.00000	101.31847	21.79521			0.00	0	1,500,000.00
CBL16	On 18/05/2017	Spot Bond	108.43391	8.10000	108.40945	14.93907		60,939,857,420.00		562,000	2,203,000.00
CBL17	On 23/08/2019	Spot Bond	101.28263	0.00000	101.17770	11.07494			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.05772	10.50500	104.03287	12.31149			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.32137	0.00000	101.24613	17.36374			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.84226	0.00000	100.73721	10.47052			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.31813	8.87500	128.50443	13.20659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	124.68294	8.67500	124.88942	12.84217			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	122.95142	8.22500	123.18950	9.74655			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.08375	0.00000	100.96981	14.58670			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.93424	10.30000	104.87113	19.19332			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.34890	0.00000	101.25713	31.31260			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.75739	0.00000	102.83163	46.47526			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.72038	0.00000	103.26270	27.49448			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.91981	0.00000	100.82829	22.36437			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.96616	0.00000	100.84138	42.98479			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.50653	0.00000	100.42905	86.99610			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.50653	0.00000	100.42905	86.99610			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.50653	0.00000	100.42905	86.99610			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.01642	0.00000	100.92768	87.08712			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.51004	0.00000	100.43202	87.01670			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.47488	0.00000	100.40229	86.81070			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.44673	0.00000	100.37849	86.64587			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.13796	0.00000	101.07983	92.99427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	101.84573	0.00000	101.70829	27.00736			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.25511	0.00000	100.17699	83.94216			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.82526	0.00000	101.68937	26.87711			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.47484	0.00000	100.40225	81.68762			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.45022	0.00000	100.38143	81.59775			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.93342	0.00000	101.78938	27.56525			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.00236	0.00000	100.92527	88.90239			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.95567	0.00000	100.88220	88.81181			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.12808	0.00000	101.02948	87.32815			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.51707	0.00000	100.43796	87.05790			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.49247	0.00000	100.41716	86.91370			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.49944	0.00000	100.42305	81.77748			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.70366	9.85500	102.60175	73.72095			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	99.89452	9.63500	99.78900	98.12217			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.79383	7.43500	101.71791	72.52842			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.37137	0.00000	101.26958	90.10494			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.65050	0.00000	100.55076	58.64818			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.10912	0.00000	101.02248	58.24434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	101.10912	0.00000	101.02248	58.24434			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.92563	0.00000	99.85095	98.12103			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.25912	0.00000	101.17519	30.77849			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.58495	100.00000	21.42845			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.40974	100.00000	21.25452			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.52394	0.00000	100.44374	16.00503			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.42379	100.00000	49.05343			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.43340	100.00000	45.74023			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.48527	0.00000	100.41105	15.48307			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.77472	0.00000	100.67491	14.96448			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.87403	10.11000	102.76197	12.49809			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.77472	0.00000	100.67491	14.96448			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.12880	0.00000	100.01320	12.02591			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.16524	0.00000	101.01446	44.64108			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.13751	0.00000	100.96219	45.70990			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.39868	2.76000	109.32188	8.00371			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	0.00000	101.04023	15.81249			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.30030	3.14000	109.21905	3.12144			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.01568	8.25000	100.92695	14.77959			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.31399	0.00000	101.14374	45.88182			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.77472	0.00000	100.67491	14.96448			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.77472	0.00000	100.67491	14.96448			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.92796	3.10000	108.84805	3.55113			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.86054	2.40000	108.78884	8.40363			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.75760	0.00000	100.64119	14.42165			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.58939	0.00000	100.49909	87.48223			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.71393	0.00000	100.60433	59.10014			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	100.04879	0.00000	99.98360	36.99657			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.04951	0.00000	99.98335	37.05717			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.99579	7.19500	103.94639	12.95009			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	100.06761	0.00000	99.99985	38.07310			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.06654	0.00000	99.99986	37.18280			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.86641	0.00000	99.79023	10.84541			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.87227	0.00000	99.79883	10.84386			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.15881	7.24500	104.10881	12.94250			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.15881	7.24500	104.10881	12.94250			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835	42.92676			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329	43.20192			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.38223	7.29500	107.33023	14.79893			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.53798	0.00000	100.45561	11.26731			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.59826	0.00000	100.50655	12.13218			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.52207	0.00000	100.45741	87.73920			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.52555	0.00000	100.46045	87.75585			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.96665	0.00000	99.90002	30.55754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	99.96665	0.00000	99.90002	30.55754			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.70287	100.17539	46.36375			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.91810	0.00000	99.83590	98.12131			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.91810	0.00000	99.83590	98.12131			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.83733	0.00000	100.72938	15.70681			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.08280	0.00000	101.01076	11.21185			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.54616	0.00000	100.46254	11.38298			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.88177	0.00000	100.80982	29.19635			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.94431	0.00000	100.86722	11.48827			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.27016	9.35000	101.16796	11.02107			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.27016	9.35000	101.16796	11.02107			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.88119	0.00000	100.80917	29.12292			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.88386	0.00000	100.81161	29.13977			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210	16.10664			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.50232	0.00000	101.37917	15.91147			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.56364	0.00000	100.49374	27.75038			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.47183	0.00000	101.35120	15.61643			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.35531	0.00000	100.28460	27.06860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	100.35531	0.00000	100.28460	27.06860				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.35531	0.00000	100.28460	27.06860				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.35531	0.00000	100.28460	27.06860				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.35531	0.00000	100.28460	27.06860				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.36505	0.00000	100.29238	27.21403				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.38112	0.00000	100.30520	10.57805				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.38112	0.00000	100.30520	10.57805				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.38112	0.00000	100.30520	10.57805				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.38112	0.00000	100.30520	10.57805				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.38112	0.00000	100.30520	10.57805				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.38382	0.00000	100.30735	10.62783				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	109.01225	7.83500	109.01997	9.72720				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.63355	0.00000	100.53642	40.73710				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.96181	0.00000	100.89175	41.97821				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.46487	0.00000	100.39820	57.73488				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.46487	0.00000	100.39820	57.73488				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.40951	0.00000	101.33172	10.64857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	100.61864	0.00000	100.52378	11.21354			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.38730	0.00000	101.27179	15.12732			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.72352	0.00000	100.61241	12.74190			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.49066	0.00000	100.41486	9.47976			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.48719	0.00000	100.41193	9.42868			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.49940	0.00000	100.42301	9.47861		301,498,212,192.00	3,000,000	3,000,000.00	
CLN275	On 22/05/2017	Spot Bond	100.94571	0.00000	100.87301	9.75374			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.08165	0.00000	100.99326	11.29360			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.08099	0.00000	100.99252	11.26518			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.49800	0.00000	100.42182	9.45819			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.67733	0.00000	100.57253	22.82791			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.74913	0.00000	100.67289	9.80102			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.43209	0.00000	100.36059	19.96716			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.33632	0.00000	100.26581	19.65981			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.47328	0.00000	100.40018	20.18708			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.55308	0.00000	100.46760	10.39878			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.55308	0.00000	100.46760	10.39878			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.55308	0.00000	100.46760	10.39878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	100.55308	0.00000	100.46760	10.39878				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.19730	0.00000	101.12147	10.35545				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.87924	0.00000	100.80257	9.96288				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.43553	0.00000	100.34812	10.51946				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.43553	0.00000	100.34812	10.51946				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.43022	0.00000	100.34388	10.41854				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.27934	0.00000	100.19322	10.31832				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.43022	0.00000	100.34388	10.41854				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.28106	0.00000	100.19442	10.39028				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.56831	0.00000	100.48046	1.49664				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.27934	0.00000	100.19322	10.31832				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.27934	0.00000	100.19322	10.34011				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.28106	0.00000	100.19442	10.39028				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.69142	100.00000	5.65016				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	0.00000	106.86951	5.16523				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.56000	0.00000	100.47344	1.49703				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	0.00000	107.62975	1.14714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	106.33159	0.00000	106.33159	1.20356	0.00	0	0.00			
CLN305	On 20/12/2017	Spot Bond	107.13774	0.00000	107.13774	1.16819	0.00	0	0.00			
CLN306	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000	98.38275	0.00	0	0.00			
CLN307	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000	80.21978	0.00	0	0.00			
CLN308	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000	98.38275	0.00	0	0.00			
CLN309	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000	80.21978	0.00	0	0.00			
CLN310	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000	1.44223	0.00	0	0.00			
CLN311	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000	1.44223	0.00	0	0.00			
CLN312	On 20/03/2018	Spot Bond	106.74459	0.00000	106.74459	1.11215	0.00	0	0.00			
CLN313	On 14/11/2022	Spot Bond	100.95280	0.00000	100.86663	0.01764	0.00	0	0.00			
CLN314	On 14/11/2022	Spot Bond	103.54759	9.42000	103.31104	9.38721	0.00	0	0.00			
CLN315	On 20/03/2023	Spot Bond	101.47399	9.94000	101.39835	11.92477	0.00	0	0.00			
CLN316	On 30/06/2017	Spot Bond	100.26728	0.00000	100.18488	2.21611	0.00	0	0.00			
CLN317	On 20/03/2023	Spot Bond	100.57869	0.00000	100.48922	0.01454	0.00	0	0.00			
CLN318	On 14/11/2022	Spot Bond	100.70784	0.00000	100.62405	0.01767	0.00	0	0.00			
CLN319	On 24/07/2017	Spot Bond	99.82463	0.00000	100.56467	2.59279	0.00	0	0.00			
CLN320	On 30/04/2018	Spot Bond	100.71418	0.00000	100.62707	1.03364	0.00	0	0.00			
CLN321	On 30/04/2018	Spot Bond	103.00629	8.80500	102.63714	12.35723	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	100.34690	0.00000	100.26961	8.88713			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.00000	2.38099	100.00000	2.25180			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.58005	100.00000	22.42882			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.58005	100.00000	22.42882			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.17368	7.01000	36.14683	0.68086			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.23532	0.00000	101.17002	98.10104			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.23532	0.00000	101.17002	98.10104			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.38709	0.00000	165.41197	6.03556			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	103.17518			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	103.19373			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	0.00000	100.00000	14.21031			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	99.92624	6.73500	99.85282	107.50136			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.70431	7.43000	133.01301	9.99526			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.51745	7.04500	159.38083	0.00006			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.65249	7.04500	159.50868	0.00007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	82.42431	0.00000	82.34773	21.96207			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.27403	0.00000	82.19679	22.00801			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.03126	0.00000	100.01909	12.54259			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.03126	0.00000	100.01909	12.54259			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.54497	0.00000	100.46151	13.33621			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.50569	0.00000	100.42832	10.85523			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.51345	0.00000	100.43488	9.73436			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.10063	0.00000	100.02011	82.38813			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.51149	0.00000	100.43246	9.83767			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.82462	0.00000	101.48851	10.91020			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.46007	0.00000	100.38901	1.42066			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.91150	7.79500	108.84086	16.22538			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.66216	5.95500	104.59446	105.46876			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.48269	7.74000	108.47864	12.31093		54,241,345,000.00		500,000	250,000.00
COJ05	On 05/06/2023	Spot Bond	127.89633	8.67000	127.93131	13.51211			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.35083	7.19500	112.16304	21.52332			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.37405	8.22000	115.39900	9.88077			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	102.78825	8.73000	102.72571	9.07426			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	103.63272	9.77500	103.84425	10.02684			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.84213	0.00000	100.76878	28.94294			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.86096	0.00000	100.78599	11.17299			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.82262	0.00000	100.74915	28.81853			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.29993	0.00000	101.22896	22.31904			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.08308	0.00000	101.02532	93.04653			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.71057	0.00000	100.65256	88.74297			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.55542	0.00000	100.49696	85.41846			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.40248	0.00000	100.34286	78.09997			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.24497	0.00000	101.18101	16.48579			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.66453	6.70000	101.68437	9.04265			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.21535	0.00000	101.15748	97.99836			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.31565	0.00000	100.21054	57.32614			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.33168	0.00000	100.22118	22.60984			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.29419	0.00000	100.19593	83.44612			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.72849	6.19500	102.66405	76.12435			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.59376	5.99500	130.54210	19.55491			0.00	0	14,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	115.70175	6.85000	115.67412	9.78140			57,040,962,750.00	493,000	47,075,000.00
DV23	On 27/02/2023	Spot Bond	119.18894	7.41000	119.13175	9.41282			2,882,703,702,840.00	24,186,000	135,492,000.00
E170	On 01/08/2020	Spot Bond	143.15459	6.46000	143.26966	11.64588			0.00	0	24,700,000.00
EDC01	On 04/04/2016	Spot Bond	105.46769	0.00000	105.36070	17.97636			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	101.09573	0.00000	100.99859	36.04270			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.18810	0.00000	101.08276	14.62476			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.24958	0.00000	101.13877	5.93038			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.31098	0.00000	101.19471	2.40264			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.98311	0.30000	129.93548	13.71700			0.00	0	20,650,000.00
EL28	On 02/05/2028	Spot Bond	121.07513	1.51000	1.54000	120.56861			7,264,507,800.00	60,000	15,430,000.00
EL29	On 19/11/2029	Spot Bond	107.80274	1.58000	106.30184	2.56481			41,827,463,120,000.00	388,000,000	213,000,000.00
EMM01	On 28/07/2020	Spot Bond	115.73998	8.07000	115.75693	11.11116			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.52428	8.03000	116.55160	10.02566			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	113.02390	8.82500	113.21170	13.16897			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.97791	0.00000	100.90687	21.41908			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.06424	0.00000	101.00038	63.14281			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.81177	0.00000	100.75379	90.28084			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.67121	100.00000	35.41260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.47637	100.00000	58.03818			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	99.97642	100.00000	99.18296			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	94.90046	100.00000	94.18513			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.64781	3.00000	127.55483	32.36384			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.03181	10.15500	108.93272	27.89268			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40303	0.00000	106.31606	21.49567			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.70851	0.00000	101.62400	11.68142			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.12483	0.00000	100.00000	1.55778			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	101.05959	8.42500	5.00000	100.04049			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.16367	0.00000	101.08061	30.50708			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.06459	0.00000	100.98868	42.51105			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.03849	0.00000	100.96288	7.75922			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.18653	0.00000	101.10182	43.08503			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.15211	0.00000	101.06822	8.60286			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.94252	0.00000	100.87540	90.12657			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.98070	0.00000	100.91083	42.11619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	101.01126	0.00000	100.93919	21.61677				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.94711	0.00000	100.87965	90.13496				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.95507	0.00000	100.88553	7.13957				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.00059	0.00000	100.92773	7.47766				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.64857	5.61500	105.60735	20.39569				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	112.91652	6.18500	113.14022	9.03313			4,268,131,539,480.00	37,799,000	168,459,000.00	
ES23	On 25/01/2023	Spot Bond	123.61461	6.94500	123.56128	9.93859				0.00	0	38,000,000.00
ES26	On 02/04/2026	Spot Bond	102.23018	7.61000	102.51951	7.83421			263,038,253,140.00	2,573,000	48,124,000.00	
ES33	On 15/09/2033	Spot Bond	91.76839	8.41500	8.38000	92.02331			31,303,299,049,680.00	341,112,000	746,902,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.90451	0.00000	100.83070	21.45517				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.26422	0.00000	100.20062	81.70199				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.47649	0.00000	100.41693	85.62963				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.25936	100.00000	12.16750				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.92999	100.00000	11.84059				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.10556	0.00000	101.03075	90.92403				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.14574	0.00000	101.06818	90.99437				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.27427	0.00000	101.18790	91.21943				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.34653	0.00000	101.25521	91.34600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	104.42681	6.24500	104.37084	36.82777			35,296,261,780.00	338,000	18,676,000.00
FRB05	On 21/12/2018	Spot Bond	105.34880	7.90500	105.35099	11.21170			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.56354	0.00000	100.49983	11.82133			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.56348	0.00000	100.49977	8.54143			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.55534	0.00000	101.47861	12.26634			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.12162	0.00000	102.03727	8.52568			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.60677	9.70500	113.57995	14.46841			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.77103	0.00000	98.67837	9.28648			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	65.10767	100.00000	64.65221			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.84364	0.00000	101.84364	83.84340			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.40310	1.07000	131.02526	2.92701			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	284.35063	1.12000	283.96036	3.57107			2,456,789,443,200.00	8,640,000	9,440,000.00
FRBI28	On 31/03/2028	Spot Bond	152.10718	2.06000	150.59976	1.79117			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	204.36828	2.10000	203.30710	2.75770			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.77153	6.40500	116.71588	21.92815			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.65073	100.00000	26.47512			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.65073	100.00000	26.47512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	54.23745	8.16300	54.20439	3.66240			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.17635	5.50700	34.15909	3.36202			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.94328	9.74000	32.93612	3.61368			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.01858	100.00000	83.45470			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.58597	0.00000	103.47577	47.84531			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.48854	0.00000	101.41075	98.89448			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.44531	0.00000	101.32687	15.46019			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.87062	0.00000	100.73679	60.23757			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.54173	0.00000	100.45882	57.90397			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.40286	0.00000	101.28793	15.12412			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.40286	0.00000	101.28793	15.12412			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.05808	0.00000	100.95575	10.26216			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.37765	0.00000	101.26481	14.92449			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.61514	0.00000	100.52083	11.21400			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.85814	0.00000	100.78656	92.07478			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.81063	0.00000	100.70615	15.39016			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.52398	0.00000	100.44379	9.88753			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.58151	0.00000	100.49240	10.72443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.66700	0.00000	100.56381	41.21659	0.00	0	0.00			
FRC115	On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	10.17025	0.00	0	0.00			
FRC116	On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	9.87121	0.00	0	0.00			
FRC117	On 15/06/2016	Spot Bond	100.79811	0.00000	100.69525	15.24169	0.00	0	0.00			
FRC118	On 20/06/2017	Spot Bond	100.57039	0.00000	100.48222	10.70539	0.00	0	0.00			
FRC119	On 20/06/2017	Spot Bond	100.70140	0.00000	100.59285	12.64237	0.00	0	0.00			
FRC120	On 20/06/2017	Spot Bond	100.75972	0.00000	100.64209	13.50776	0.00	0	0.00			
FRC121	On 20/06/2017	Spot Bond	100.54062	0.00000	100.45706	10.26651	0.00	0	0.00			
FRC122	On 20/06/2017	Spot Bond	105.29998	0.00000	105.19225	10.77773	0.00	0	0.00			
FRC123	On 20/06/2017	Spot Bond	100.84107	0.00000	100.71076	14.71812	0.00	0	0.00			
FRC124	On 20/06/2017	Spot Bond	100.56000	0.00000	100.47344	10.55231	0.00	0	0.00			
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000	8.34215	0.00	0	0.00			
FRC126	On 20/09/2017	Spot Bond	100.66425	0.00000	100.56149	12.09221	0.00	0	0.00			
FRC127	On 20/09/2017	Spot Bond	100.79531	0.00000	100.67213	14.03683	0.00	0	0.00			
FRC128	On 20/09/2017	Spot Bond	100.59942	0.00000	100.50674	11.13386	0.00	0	0.00			
FRC129	On 20/09/2017	Spot Bond	100.64082	0.00000	100.54171	11.74568	0.00	0	0.00			
FRC130	On 20/09/2017	Spot Bond	100.75492	0.00000	100.63804	13.43652	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	100.69933	0.00000	100.59111	12.61181		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.78848	0.00000	100.66636	13.93511		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.83766	0.00000	100.70788	14.66730		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.75286	0.00000	100.63630	13.40598		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.72886	0.00000	100.61604	13.04970		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.65117	0.00000	100.55044	11.89858		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.63876	0.00000	100.53996	11.71510		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.80625	0.00000	100.68137	14.19956		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.79599	0.00000	100.67271	14.04700		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.76794	0.00000	100.64902	13.62988		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.80762	0.00000	100.68252	14.21990		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.68214	0.00000	100.57659	12.35714		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.32179	100.09221	11.23964		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.50247	0.00000	100.42484	9.70490		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.84653	0.00000	100.71537	14.79944		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.60218	0.00000	100.50907	40.56953		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.68077	0.00000	100.57543	22.91821		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	101.26903	0.00000	101.16341	14.18072		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.64841	0.00000	100.54811	22.49786	0.00	0	0.00			
FRC150	On 20/09/2017	Spot Bond	100.55793	0.00000	100.47169	10.52169	0.00	0	0.00			
FRC151	On 20/09/2017	Spot Bond	98.00000	0.00000	98.00000	2.26317	0.00	0	0.00			
FRC152	On 20/12/2017	Spot Bond	100.56485	0.00000	100.47753	9.84510	0.00	0	0.00			
FRC153	On 20/12/2017	Spot Bond	100.51010	0.00000	100.43129	9.03101	0.00	0	0.00			
FRC154	On 20/12/2017	Spot Bond	100.52883	0.00000	100.44711	9.30932	0.00	0	0.00			
FRC155	On 20/12/2017	Spot Bond	100.71170	0.00000	100.60155	12.03681	0.00	0	0.00			
FRC157	On 30/09/2013	Spot Bond	100.20147	0.00000	100.13939	79.20557	0.00	0	0.00			
FRC158	On 11/06/2014	Spot Bond	100.57758	0.00000	100.51220	39.57581	0.00	0	0.00			
FRC159	On 30/09/2013	Spot Bond	100.20147	0.00000	100.13939	79.20557	0.00	0	0.00			
FRC160	On 12/06/2014	Spot Bond	100.56111	0.00000	100.49572	39.48521	0.00	0	0.00			
FRC161	On 20/12/2017	Spot Bond	100.51843	0.00000	100.43832	1.49900	0.00	0	0.00			
FRC162	On 14/12/2018	Spot Bond	101.20376	13.22500	101.05250	0.60381	0.00	0	0.00			
FRC163	On 20/03/2018	Spot Bond	100.48510	0.00000	100.41017	1.41950	0.00	0	0.00			
FRC164	On 30/09/2013	Spot Bond	100.19451	0.00000	100.13458	82.30705	0.00	0	0.00			
FRC165	On 30/09/2013	Spot Bond	100.19451	0.00000	100.13458	82.30705	0.00	0	0.00			
FRC166	On 20/03/2018	Spot Bond	100.48579	0.00000	100.41075	1.41947	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	100.74810	0.00000	100.63320	1.48810				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.00000	0.93133	100.00000	100.00000				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.76323	0.00000	103.64732	48.25451				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.76075	0.00000	101.67717	45.71328				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.56947	0.00000	100.48222	21.34978				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.56603	0.00000	100.47931	16.62233				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.71954	0.00000	101.63447	66.14825				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.87718	0.00000	98.79696	10.53653				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.06615	0.00000	100.00001	81.92605				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.47840	0.00000	100.40526	39.25118				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.53959	0.00000	101.46012	11.03751				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	119.27065	2.31000	118.91525	5.95852				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.57721	0.00000	100.48876	13.78844				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.58352	0.00000	100.49409	13.87690				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.45594	2.29000	119.10017	4.56401				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.39044	0.29000	116.27294	32.90256				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.27065	2.31000	118.91525	4.18664				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	120.68959	1.27000	120.45000	6.00000				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
FRC74	On 20/09/2016	Spot Bond	122.36776	1.34000	122.13362	10.50035				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.75413	0.00000	101.66335	12.19076				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.62645	100.00000	18.49141				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.02967	0.00000	100.89665	17.98938				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.89570	0.00000	100.78014	16.39911				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.65385	4.73000	109.57877				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.91236	0.00000	100.79463	16.59682				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.49584	0.00000	100.41999	10.71431				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.57304	0.00000	100.48524	11.82103				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.76507	0.00000	100.64746	30.95207				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.67662	0.00000	100.57277	13.30823				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.65005	0.00000	100.55032	12.92658				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.55424	0.00000	100.46937	11.54947				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.82899	0.00000	100.72212	15.60787				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.55353	0.00000	100.46877	11.53941				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.64429	0.00000	98.53426	30.30871				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.06247	0.00000	102.95692	15.62494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	101.45592	0.00000	101.33660	15.54418				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.65924	0.00000	100.58222	94.73912				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.01493	10.14500	101.90317	96.02985				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.43086	0.00000	100.34323	94.79520				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.01754	6.95500	102.94082	96.00388				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.57717	0.00000	99.45305	94.95330				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.18952	0.00000	101.12190	94.87394				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39027	0.00000	101.31105	95.18676				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63676	0.00000	101.54327	95.57098				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79147	0.00000	101.68900	95.81217				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	135.98614	3.41000	135.78147	21.52157				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.14989	0.00000	101.09068	86.30543				0.00	0	4,000,000.00
FRJ14	On 20/07/2014	Spot Bond	101.91596	0.00000	103.66804	44.90027				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.79777	0.00000	100.73361	26.08569				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	104.00742	0.00000	103.86568	17.17119			31,618,255,597,008.00	304,000,000	633,100,000.00	
FRJ17	On 04/04/2017	Spot Bond	101.62627	0.00000	101.55888	9.73982			10,162,627,463,000.00	100,000,000	146,000,000.00	
FRJ18	On 21/02/2018	Spot Bond	102.81485	0.00000	102.74753	8.65616				0.00	0	46,000,000.00
FRJ19	On 04/04/2019	Spot Bond	100.09012	0.00000	100.00000	0.60199			180,662,666,600,000.00	805,000,000	1,755,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	272.33816	1.63000	271.95132	3.66446	0.00	0	0.00			
FRS37	On 07/12/2023	Spot Bond	284.10901	1.13000	283.71881	3.57288	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	267.34644	1.85000	266.96116	3.70559	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	127.64195	1.44000	127.27094	2.63797	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	101.43436	0.00000	101.36043	8.17800	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	127.68617	1.04000	127.31934	2.92969	0.00	0	0.00			
FRS56	On 19/07/2016	Spot Bond	99.92469	0.00000	101.57303	14.72999	0.00	0	0.00			
FRS59	On 07/10/2016	Spot Bond	100.13247	0.00000	100.01473	12.18746	0.00	0	0.00			
FRS61	On 02/08/2013	Spot Bond	101.49538	0.00000	101.41008	95.34872	0.00	0	0.00			
FRS62	On 04/11/2026	Spot Bond	101.32207	0.00000	101.24616	8.04799	0.00	0	0.00			
FRS63	On 22/12/2013	Spot Bond	100.44403	0.00000	100.37027	57.21414	0.00	0	0.00			
FRS64	On 26/01/2042	Spot Bond	99.92436	2.31000	99.22028	2.53844	0.00	0	0.00			
FRS67	On 25/05/2013	Spot Bond	100.73721	0.00000	100.67703	91.59884	0.00	0	0.00			
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89071	100.00000	0.88404	0.00	0	0.00			
FRS69	On 31/05/2017	Spot Bond	104.97509	12.55903	104.97509	12.46396	0.00	0	0.00			
FRS70	On 04/06/2013	Spot Bond	100.58939	0.00000	100.53343	89.48672	0.00	0	0.00			
FRS71	On 08/06/2013	Spot Bond	100.53881	0.00000	100.48271	88.65147	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	101.14355	0.00000	101.06950	7.72472				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.63920	101.07593	16.51742				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.66433	100.44759	8.60127				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.52350	0.00000	100.45976	39.30780				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.05523	100.76967	14.94534				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	99.93949	0.00000	101.19896	44.37325				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.24509	0.00000	101.16810	92.69508				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.07226	0.00000	100.02709	12.49663				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.13159	0.00000	101.07715	64.84152				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.83475	1.93000	110.05087	3.10767				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.29509	0.00000	101.19714	11.44474				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.49985	0.00000	100.43990	57.80469				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.15280	0.00000	100.09718	52.23190				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.71538	5.68000	104.60430	37.57213			5,131,053,620.00	49,000	149,000.00	
FRX15	On 14/03/2015	Spot Bond	105.95697	5.83500	105.90933	26.75617			150,776,768,310.00	1,423,000	4,180,000.00	
FRX16	On 15/09/2016	Spot Bond	105.39631	6.43500	105.35499	13.19460			0.00	0	224,000,000.00	
FRX17	On 15/09/2017	Spot Bond	107.29359	6.75000	107.29472	10.51691			0.00	0	30,000,000.00	
FRX18	On 14/04/2018	Spot Bond	115.37054	6.82500	115.37707	15.23040			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	111.63970	7.46000	111.60327	11.85455				5,607,327,211,900.00	50,227,000	519,091,000.00
FRX24	On 10/12/2024	Spot Bond	121.65009	8.31500	121.87274	12.16782				0.00	0	153,000,000.00
FRX31	On 21/02/2031	Spot Bond	106.18165	8.95500	106.67650	10.02168				0.00	0	274,000,000.00
FRX45	On 14/04/2045	Spot Bond	86.62617	9.32000	87.30594	13.11089				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.18779	0.00000	101.07170	16.77119				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.20507	0.00000	100.13386	16.71965				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.02390	0.00000	100.01775	26.50410				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.95894	7.75000	105.94106	12.01769				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	101.19765	0.00000	101.13923	95.24926				0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.66580	0.00000	100.60791	88.74740				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.54163	0.00000	99.48434	91.29119				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	99.06067	0.00000	99.00286	84.42782				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.84291	0.00000	99.78579	96.31369				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99925	100.00000	99.99905				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.98564	66.66988	99.98564	66.66986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD184	On 17/04/2013	Spot Bond	99.97144	0.00000	99.91432	98.64979			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.75678	0.00000	99.69955	94.81999			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.67103	0.00000	99.61382	93.37436			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99986	100.00000	99.99966			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99884	100.00000	99.99864			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99844	100.00000	99.99823			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01020	0.00000	100.01500	7.23469			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.03458	0.00000	100.01967	9.01663			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.35129	0.00000	101.28231	8.96615			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.38405	0.00000	101.31340	9.13968			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.44739	0.00000	101.37348	9.47496			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.53491	100.00000	2.51535			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.52600	0.00000	101.44805	9.89073			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.63516	0.00000	101.55158	10.46744			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	100.69973	0.00000	100.62659	28.37238			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.82446	0.00000	101.75675	13.01891		61,094,673,790.20	600,000	250,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	99.99997	0.00000	99.93171	16.46203			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.56535	0.00000	100.49275	12.48559			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.41705	0.00000	101.93416	30.88536			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.63919	0.00000	100.56673	8.54658			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.41208	0.00000	100.33403	12.77078			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.94951	0.00000	99.88206	21.83009			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.60267	0.00000	100.53018	9.31245			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.40423	0.00000	101.34572	98.63071			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	99.94181	0.00000	101.25737	100.89372			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	99.94181	0.00000	101.25737	100.89372			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00102	100.00000	50.00099			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	87.51272	100.00000	86.94568			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	99.93157	0.00000	101.43524	99.55880		2,798,083,929,200.00	28,000,000	7,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	99.92934	0.00000	101.47894	23.20263			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.44172	6.79725	109.38367	23.04104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/04/2013	Spot Bond	99.93922	0.00000	101.32436	101.03959			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	99.92888	0.00000	101.48996	99.63862			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.92555	0.00000	101.55553	23.54908			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.15108	117.06290	21.43645			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	99.93587	0.00000	101.41088	101.22825			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	99.92404	0.00000	101.58845	99.78229			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.92069	0.00000	101.65399	23.99412			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.60275	114.94363	22.39589			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	99.92401	0.00000	101.71782	101.89675			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	99.91759	0.00000	101.71976	99.97385			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	99.91475	0.00000	101.77431	24.53745			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	99.90951	0.00000	101.88383	102.29179			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	99.88811	0.00000	102.32131	103.26412			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	100.00000	25.52155	100.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	100.00000	14.80722	100.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	119.28692	6.71000	119.26309	9.92049		31,849,607,640.00		267,000	31,403,000.00
HWAY23	On 07/12/2023	Spot Bond	289.72940	0.90000	289.33775	3.53162		86,918,820,000.00		300,000	78,150,000.00
HWAY24	On 07/12/2024	Spot Bond	290.22442	0.88000	289.83266	3.52805		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	109.81458	8.44000	110.55294	9.94342			8,675,351,820.00	79,000	29,834,000.00
HWAY35	On 31/07/2035	Spot Bond	110.15800	8.42000	110.91431	9.91555			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	115.96391	0.95000	0.97000	115.67536			11,596,391,000.00	100,000	449,478,150.00
I2038	On 31/01/2038	Spot Bond	112.55173	1.83000	1.83000	112.50103			1,412,524,211,500.00	12,550,000	446,092,000.00
I2050	On 31/12/2050	Spot Bond	117.29739	2.01500	2.01500	117.24276			5,864,869,500.00	50,000	525,677,307.00
IBC01	On 16/03/2015	Spot Bond	93.85000	0.00000	93.50000	28.04430			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	108.12732	6.29500	108.07316	27.57397			0.00	0	10,000,000.00
IBL13	On 12/03/2015	Spot Bond	102.20149	0.00000	102.13186	27.97586			0.00	0	100,000.00
IBL14	On 28/06/2015	Spot Bond	100.90031	0.00000	100.82750	19.85496			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.32642	0.00000	100.25416	85.26036			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.59680	0.00000	100.52927	58.57113			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.23094	0.00000	101.16899	57.77169			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	102.47459	6.75000	102.38721	51.70543			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.86338	6.79500	107.81237	16.74484			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	112.64739	7.10000	112.64989	10.61128			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	101.58455	6.68000	101.49638	47.69385			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.88637	0.00000	99.82100	43.68668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.94985	0.00000	100.88210	41.86676			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	107.21067	3.26000	107.07296	35.61746			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.15974	6.61500	106.11400	14.13581			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.17017	0.00000	101.10352	30.19400			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.24657	0.00000	101.17550	11.38008			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	125.86757	0.11000	125.63247	3.88261			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	131.71353	1.04000	131.33513	2.56592			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.22477	0.00000	100.15582	26.51852			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.23520	0.00000	100.16300	10.07434			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	107.30038	7.07000	107.30517	9.64399			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.74145	0.00000	100.67307	20.03285			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	101.83336	0.00000	101.76426	9.09956			0.00	0	200,000.00
IBL43	On 15/11/2015	Spot Bond	101.00096	0.00000	100.93330	16.15902			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	105.55685	7.33500	105.56689	10.57803			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.19486	7.75000	99.16263	9.27320		3,868,599,540.00		39,000	142,000.00
IBL48	On 19/03/2016	Spot Bond	100.52313	0.00000	100.45623	9.01606			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.51615	7.03000	101.52296	5.64888			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	102.27506	100.00000	101.49235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00167	100.00000	0.00166				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.94575	5.00000	99.89152	25.89040				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.94575	5.00000	99.89152	25.89040				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.01465	5.00000	100.95953	10.05714				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.94575	5.00000	99.89152	7.36880				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.34498	4.00000	100.30180	6.00920				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.30324	0.00000	101.20984	14.11784				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.23602	0.00000	101.14489	13.90982				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.30513	0.00000	100.21105	14.10792				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.33912	8.29500	111.26788	17.99487				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.26226	0.00000	100.18198	27.62414				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.26226	0.00000	100.18198	27.62414				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.16371	0.00000	101.08065	10.90277				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.88158	100.00000	7.82443				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.42658	0.00000	102.30494	97.80869				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.00283	0.00000	101.88216	93.33753				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.79185	0.00000	101.67169	91.12805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	101.78876	8.29500	101.71649	28.07038			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.71910	0.00000	100.65663	87.10841			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.90993	0.00000	100.84803	61.96556			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.52770	0.00000	100.46711	58.16800			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.79783	7.96500	103.70890	99.39764		1,037,978,300,000.00	10,000,000	12,000,000.00	
IN09	On 01/02/2016	Spot Bond	100.49685	0.00000	100.39826	19.48012			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.91459	5.20000	99.88616	98.91721			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.81514	5.20000	99.78676	97.08052			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.71588	5.20000	99.68157	95.31453			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.61682	5.20000	99.58067	93.61491			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.50873	5.30000	99.47998	91.97810			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.40818	5.30000	99.37949	90.40069			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.30784	5.30000	99.27246	88.88016			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.20770	5.30000	99.17144	87.41241			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.09942	5.35000	99.07064	85.99518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 18/06/2013	Spot Bond	98.99876	5.35000	98.97003	84.62592			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.79805	5.35000	100.00000	81.83857			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.13055	0.00000	101.06898	95.04146			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	95.00000	100.00000	94.05941			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.12013	0.00000	101.03865	94.08052			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29890	0.00000	100.20728	16.67839			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.64184	9.91713	103.57156	19.24678			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.00640	9.91713	101.93722	18.69055			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.50861	0.00000	100.42399	8.65831			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.92358	0.00000	100.81844	30.67662			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.49792	0.00000	100.41515	11.30044				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.20995	6.50000	100.15741				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98464	68.52387	99.98464	68.52384				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.55308	0.00000	100.46760	11.67171				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.22230	0.00000	100.15380	38.07220				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	89.68250	100.25042	89.04204				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.67175	0.00000	100.61209	91.16313				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.67175	0.00000	100.61209	86.82485				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.53522	100.00000	23.35886				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.06254	100.00000	14.94967				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.51584	0.00000	100.45661	88.15509				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.40471	0.00000	100.34670	84.44533				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.19277	0.00000	100.13338	83.49936				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.19277	0.00000	100.13338	83.48733				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.27564	0.00000	101.21765	99.35912				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.82538	0.00000	100.76415	58.20190				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.82538	0.00000	100.76415	58.20190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	100.82706	0.00000	100.76575	58.87306	0.00	0	0.00			
ING195	On 04/02/2014	Spot Bond	100.82873	0.00000	100.76737	59.68138	0.00	0	0.00			
ING196	On 30/06/2027	Spot Bond	99.97720	0.00000	99.97720	0.00047	0.00	0	0.00			
ING197	On 28/05/2013	Spot Bond	100.65950	0.00000	100.60215	88.74797	0.00	0	0.00			
ING198	On 28/08/2013	Spot Bond	100.66304	0.00000	100.60415	85.22784	0.00	0	0.00			
ING199	On 28/02/2014	Spot Bond	100.69845	0.00000	100.63772	56.84580	0.00	0	0.00			
ING201	On 07/06/2013	Spot Bond	100.56566	0.00000	100.50735	86.63987	0.00	0	0.00			
ING202	On 07/09/2013	Spot Bond	100.57563	0.00000	100.51629	83.06020	0.00	0	0.00			
ING203	On 07/12/2013	Spot Bond	100.57981	0.00000	100.52003	55.72031	0.00	0	0.00			
ING204	On 13/12/2015	Spot Bond	100.56169	0.00000	100.49113	14.27758	0.00	0	0.00			
ING206	On 18/09/2013	Spot Bond	100.40471	0.00000	100.34670	81.83933	0.00	0	0.00			
ING207	On 19/06/2013	Spot Bond	100.39760	0.00000	100.33870	86.51503	0.00	0	0.00			
ING208	On 19/09/2013	Spot Bond	100.39020	0.00000	100.33221	81.60310	0.00	0	0.00			
ING209	On 12/04/2014	Spot Bond	100.00000	49.17813	100.00000	100.00000	0.00	0	0.00			
ING210	On 12/07/2013	Spot Bond	100.00000	82.71924	100.00000	100.00000	0.00	0	0.00			
ING32	On 30/04/2013	Spot Bond	101.22867	0.00000	101.16338	98.12039	0.00	0	0.00			
ING33	On 31/10/2013	Spot Bond	101.24829	0.00000	101.18298	64.36615	0.00	0	0.00			
ING34	On 31/10/2013	Spot Bond	101.24829	0.00000	101.18298	64.36615	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	99.98211	0.00000	99.91049	65.82716				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	63.80419	100.00000	63.34160				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.31543	0.00000	100.21816	28.86885				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.31796	0.00000	102.19232	27.15293				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.87448	0.00000	100.79117	60.11844				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.00010	0.00000	99.93238	22.13660				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.00006	0.00000	99.93072	13.02990				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.00006	0.00000	99.92965	9.34363				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.14695	7.30500	105.09957	11.47051				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.80333	6.41500	102.74218	50.15913			2,158,869,930.00		21,000	4,566,000.00
IPL5	On 28/09/2015	Spot Bond	100.91159	0.00000	100.83600	20.05788				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.55534	7.35000	109.35086	11.12933			13,037,085,460.00		119,000	12,880,000.00
IPL7	On 05/04/2018	Spot Bond	100.18192	0.00000	100.10914	1.57141				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.09412	0.00000	101.00271	30.54297				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.51867	0.00000	100.43243	21.16984				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.36929	7.47500	109.30187	25.91127				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.55549	0.00000	100.47040	10.34690				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.86571	0.00000	100.77965	8.59188			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	120.95006	2.13000	120.59147	2.76818			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	131.55445	3.24000	130.26261	2.18170			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.70324	0.00000	100.64082	86.69524			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.27181	0.00000	100.18826	7.83170			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	100.07898	0.00000	99.99989	7.62367			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	102.00449	0.00000	101.92044	9.24916			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.71296	0.00000	100.62957	8.53738			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	100.39525	0.00000	100.31227	7.85515			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	99.96905	0.00000	101.28829	64.86365			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	94.13878	2.95000	93.87717	2.55145			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	96.92957	2.95000	96.73824	2.48133			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.77656	0.00000	100.68828	0.00283			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.84805	0.00000	100.78625	61.36142			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.52770	0.00000	100.46711	58.16800			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.09706	10.40500	119.04705	18.36100			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.79276	0.00000	101.69602	11.34354			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	131.55445	3.24000	130.26261	2.15855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	99.95728	50.01073	99.95728	50.01069			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.88616	5.20000	99.85774	98.38501			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.78676	5.20000	99.75839	96.56887			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.68755	5.20000	99.65272	94.82230			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.58855	5.20000	99.55188	93.14099			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.47998	5.30000	99.45125	92.21133			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.37949	5.30000	99.35082	89.96045			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.27921	5.30000	99.24357	88.45549			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.17912	5.30000	99.14262	87.00244			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.07064	5.35000	99.04187	85.59918			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.97003	5.35000	98.94133	84.24318			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.86964	5.35000	98.84099	82.93209			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA330	On 23/05/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.19144	0.00000	100.11488	83.16392				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.20341	0.00000	101.12586	8.37633				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.38469	0.00000	101.31245	44.15883				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.41347	0.00000	101.34066	22.73010				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.31863	0.00000	101.25080	10.06069				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.18989	0.00000	100.12091	8.86952				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.55280	0.00000	100.48183	54.65586				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.49785	0.00000	100.43333	37.50615				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.13051	0.00000	101.06894	95.04146				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.91408	0.00000	100.85488	95.53790				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.17650	0.00000	101.11648	95.35745				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	97.87373	100.00000	97.13413				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.51173	100.00000	59.06578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000	61.81660	100.00000	61.35850			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.48571	100.00000	58.05704			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.42383	0.00000	101.34835	17.47862			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.83534	100.00000	9.76163			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.35435	100.00000	30.12941			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.81071	100.00000	9.73719			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	101.19145	100.00000	100.39883			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	100.86487	100.00000	100.07481			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.94275	0.00000	100.85827	2.78904			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.67851	0.00000	101.58650	11.34500			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	152.92741	7.42500	153.28679	14.70122			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.05568	0.00000	101.63281	65.47166			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.01233	0.00000	100.94476	26.87780			0.00	0	60,000,000.00
LGL02	On 13/08/2017	Spot Bond	102.07871	7.45000	102.06972	11.15680		40,014,854,320.00		392,000	4,105,000.00
LGL03	On 03/04/2018	Spot Bond	100.81798	7.50000	100.81905	1.72173			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.91446	0.00000	100.80386	18.97710			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.93726	10.54500	103.84281	23.18738			0.00	0	9,000,000.00
LHL03	On 13/12/2016	Spot Bond	101.00320	0.00000	100.88174	15.14770			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015	On 23/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08433	0.00000	101.02278	94.70820				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.05802	0.00000	99.99999	81.30490				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.98560	50.00364	99.98560	50.00360				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.88597	0.00000	99.82895	97.07933				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.71658	0.00000	98.65757	80.43336				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.60463	0.00000	99.54815	92.20433				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.19352	0.00000	99.13693	85.98712				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.67769	0.00000	99.62164	93.37388				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.06404	0.00000	99.00731	84.23432				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	100.00000	0.00000	99.92958	99.18536				0.00	0	100,000.00
MBF019	On 15/04/2014	Spot Bond	100.00000	0.00000	99.92850	44.68435				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.79742	0.00000	100.73502	91.81325				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.20494	0.00000	101.14229	40.88065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	100.11930	0.00000	100.00905	37.40589			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.98389	0.00000	99.91928	21.72930			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.56888	0.00000	100.50283	19.20145			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.22751	0.00000	100.15740	8.79418			0.00	0	100,000.00
MBF031	On 06/12/2013	Spot Bond	100.61046	0.00000	100.54908	55.84784			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.27728	0.00000	100.21597	53.03205			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.30301	0.00000	100.23595	8.86278			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.47805	0.00000	101.40082	65.11299			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.08985	100.00000	65.60009			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	62.90805	100.00000	62.43666			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	54.99417	100.00000	54.59110			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.84467	100.00000	35.58480			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.86128	100.00000	30.63003			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.10481	100.00000	9.03880			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.22853	100.00000	22.06737			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.51495	7.25500	108.53116	8.74577		3,472,478,400.00	32,000	78,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.65174	0.00000	100.57325	28.46120			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.55357	0.00000	100.48707	58.10488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	100.60264	0.00000	100.53015	28.00947			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.16948	0.00000	100.10161	34.61620			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.17077	0.00000	100.10239	34.65166			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.17721	0.00000	100.10625	12.30646			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.80211	0.00000	101.72715	9.19250			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.89323	0.00000	101.81443	8.78027			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.23006	8.59000	100.13798	14.12937			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.55374	9.34000	102.45035	12.17176			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.73496	10.01000	102.62413	12.24331			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.94253	6.12500	107.80596	32.89785			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.43962	0.00000	100.37247	14.91407			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.45721	0.00000	100.38734	7.29035			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.41172	8.10000	111.36769	9.99455			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.23675	6.44500	105.07314	20.49504			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.84798	0.00000	100.77402	21.13306			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	107.72009	7.51000	107.70484	13.77991			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.81046	0.00000	100.73979	90.91692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	107.63770	7.21000	107.62641	13.41740			14,638,727,200.00	136,000	6,149,000.00
MTN02	On 13/07/2014	Spot Bond	107.30256	6.18500	107.18097	42.58383			22,855,445,280.00	213,000	1,023,000.00
MTN03	On 13/07/2015	Spot Bond	108.25870	6.49500	108.09637	23.73008		0.00	0	0	9,800,000.00
MTN04	On 13/07/2017	Spot Bond	113.28207	7.15500	113.27122	13.15161			6,230,513,850.00	55,000	2,682,000.00
MTN05	On 28/10/2013	Spot Bond	104.52133	6.06000	104.44475	69.53874		0.00	0	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.84563	0.00000	99.78950	96.31356		0.00	0	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.01339	0.00000	98.95702	83.47844		0.00	0	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.80114	0.00000	100.00000	80.57395		0.00	0	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.78913	100.00000	6.73827		0.00	0	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17986	100.00000	0.17852		0.00	0	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.10829	100.00000	7.05502		0.00	0	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.19533	100.00000	7.14140		0.00	0	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.61470	100.89771	6.56473		0.00	0	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.70196	100.61875	6.65146		0.00	0	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.94884	0.00000	100.88583	6.75525		0.00	0	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.95701	0.00000	100.89344	6.81190		0.00	0	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.96680	0.00000	100.90258	6.87987		0.00	0	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.99131	0.00000	100.92544	7.04975		0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond		101.00775	0.00000	100.94077	7.16296			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		101.02571	0.00000	100.95753	7.28746			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		101.04204	0.00000	100.97275	7.40062			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		101.05008	0.00000	100.98024	7.45719			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		101.14833	0.00000	101.07189	8.13540			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		101.26272	0.00000	101.17857	8.92533			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.17986	100.00000	0.17852			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.17986	100.00000	0.17852			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		107.91951	7.58000	107.86552	10.81613			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		101.89460	0.00000	101.83450	44.42657			1,630,313,668,336.00	16,000,000	4,000,000.00
NBK11B	On 27/10/2014	Spot Bond		101.77050	0.00000	101.70840	30.41755			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		101.07532	0.00000	101.00967	28.95281			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		101.43585	0.00000	101.36739	10.74157			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		101.33245	0.00000	101.26810	20.50252			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		100.82362	0.00000	100.75349	9.38760			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond		109.80977	6.49500	109.75689	21.11477			2,122,952,283,410.00	19,333,000	14,461,000.00
NBK2B	On 15/09/2015	Spot Bond		101.06466	0.00000	100.98628	20.86448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	120.58842	7.50500	120.60435	10.51866			22,308,857,700.00	185,000	3,978,000.00
NBK4	On 28/10/2024	Spot Bond	34.73011	9.60000	34.84180	3.17066			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	99.93965	0.00000	101.45888	101.30923			0.00	0	15,000,000.00
NBK6A	On 19/04/2015	Spot Bond	105.71394	6.54500	110.49168	28.81651			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	99.92824	0.00000	101.50081	23.30165			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	99.92376	0.00000	101.58818	8.93149			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.15532	6.54000	102.07008	50.56151			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.85837	0.00000	100.79627	56.52418			2,824,034,306,548.00	28,000,000	27,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.44090	6.74500	107.39092	16.38902			220,576,167,700.00	2,053,000	5,978,000.00
NBK9B	On 23/03/2016	Spot Bond	100.36957	0.00000	100.29965	15.06217			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000	38.47299			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000	48.59538			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000	36.68913			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000	34.78922			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.95046	0.00000	100.87273	29.56092			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.36701	0.00000	100.28564	27.54595			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.13692	0.00000	100.01672	26.94895			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.99999	0.00000	99.92548	22.54995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.85319	0.00000	100.77697	21.27908	0.00	0	0.00			
NCLN61	On 30/11/2015	Spot Bond	82.27875	0.00000	82.20483	20.57141	0.00	0	0.00			
NCLN62	On 02/12/2015	Spot Bond	100.75519	0.00000	100.68339	15.93397	0.00	0	0.00			
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000	15.84902	0.00	0	0.00			
NCLN64	On 25/01/2016	Spot Bond	99.82212	0.00000	101.40602	17.48738	0.00	0	0.00			
NCLN65	On 25/01/2016	Spot Bond	99.80460	0.00000	101.54096	18.16603	0.00	0	0.00			
NCLN66	On 29/01/2016	Spot Bond	101.41577	0.00000	101.34186	17.38294	0.00	0	0.00			
NCLN67	On 13/07/2016	Spot Bond	100.00012	0.00000	99.92270	13.72881	0.00	0	0.00			
NCLN69	On 27/05/2016	Spot Bond	78.25515	0.00000	78.17872	16.46285	0.00	0	0.00			
NCLN70	On 30/08/2013	Spot Bond	100.77934	0.00000	100.71143	86.70504	0.00	0	0.00			
NCLN71	On 17/03/2014	Spot Bond	100.49638	0.00000	100.42599	57.74175	0.00	0	0.00			
NCLN72	On 17/03/2014	Spot Bond	100.48879	0.00000	100.41949	57.69184	0.00	0	0.00			
NCLN73	On 03/07/2015	Spot Bond	100.20418	0.00000	100.13602	19.25450	0.00	0	26,000,000.00			
NCLN74	On 15/08/2017	Spot Bond	101.12634	0.00000	101.05010	10.27104	0.00	0	0.00			
NCLN75	On 20/09/2017	Spot Bond	100.47155	0.00000	100.39872	9.25028	0.00	0	0.00			
NCLN76	On 20/09/2015	Spot Bond	100.44372	0.00000	100.37520	19.85183	0.00	0	0.00			
NCLN77	On 09/10/2017	Spot Bond	100.11319	0.00000	100.03565	9.08250	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	100.43467	0.00000	100.36828	9.01114			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.21332	0.00000	100.14759	8.80771			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.18036	0.00000	100.11470	5.60988			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.01691	7.24500	107.95635	21.45816			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.21434	6.11500	102.15207	72.32926			0.00	0	12,750,000.00
NED8	On 08/02/2014	Spot Bond	103.71574	6.21500	103.65374	55.78962		17,631,675,800.00		170,000	10,402,000.00
NED9	On 06/07/2017	Spot Bond	100.10738	0.00000	100.00388	7.83475			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.46979	10.60000	124.42065	18.11447			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.50347	0.00000	111.41812	10.52009			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.98820	0.00000	100.89396	22.66721			0.00	0	100,000.00
NILB10	On 08/12/2016	Spot Bond	161.23878	1.14000	161.09880	6.25025			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.38585	7.15000	114.35745	10.06168			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.10194	0.00000	99.04105	85.59928			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.54726	0.00000	100.48350	58.11634			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.15109	0.00000	99.09354	85.59275			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.90345	7.78000	115.86216	10.42580			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.90321	0.00000	100.83381	12.81433			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.41050	0.00000	100.80256	41.40497			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.80277	0.00000	100.74115	92.58950				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.85517	0.00000	100.78949	20.81402				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	118.61248	7.98000	118.57853	10.40330				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.91747	0.00000	100.84697	41.64723				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.85377	0.00000	100.78820	92.74730				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.88207	0.00000	100.81431	20.99195				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.77374	8.18000	115.72667	10.83421				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.97409	0.00000	100.89919	41.94047				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.92174	0.00000	100.85091	92.96262				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.93162	0.00000	100.86002	21.33029				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.93165	0.00000	100.86005	92.99331				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.98324	0.00000	100.90670	93.16911				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.05901	0.00000	100.97753	93.38769				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.15092	0.00000	101.06230	93.67247				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.18588	0.00000	101.09452	9.49466				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.09974	0.00000	101.01507	14.26393				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.05547	3.33500	133.92438	78.68917				0.00	0	30,850,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	110.64160	5.74500	110.53037	50.79080				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	128.65706	6.99500	128.66536	14.02269				0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	139.20549	7.30000	139.26038	14.16133				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	177.71380	1.03500	177.47566	5.69170				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	140.91825	8.10500	141.23827	12.81571				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.95845	0.00000	99.90276	98.38430				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.94784	0.00000	99.87834	44.24278				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.94933	0.00000	99.88177	44.13683				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.79410	0.00000	101.72085	13.20376				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.30786	0.00000	101.23771	30.71386				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19853	0.00000	101.13742	96.81012				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.82862	0.00000	101.76027	22.47715				0.00	0	40,000,000.00
NTC16	On 22/03/2018	Spot Bond	100.44476	0.00000	100.37089	1.49550				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.95619	100.00000	17.31088				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.00050	100.00000	17.36717				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.02707	100.00000	17.40094				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.66500	100.00000	18.21148				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.37381	100.00000	19.11208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.80386	100.00000	24.74085				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.68869	6.10000	110.63983	21.88431			979,152,151,740.00	8,846,000	11,553,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.61830	100.00000	6.56871				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	99.19000	0.00000	98.53000	18.99720				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.37144	100.00000	28.16349				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.55736	100.00000	9.48807				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.57404	0.00000	100.50410	88.15734				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.84428	0.00000	101.30339	57.57700				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.71891	0.00000	100.65772	85.39854				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	78.33803	100.00000	77.86422				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.76567	0.00000	100.70788	89.83726				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.31662	0.00000	100.24653	8.86075				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.25257	0.00000	100.47303	39.47840				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.50636	0.00000	100.44073	34.92589				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.48137	0.00000	100.41967	87.41978				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.50656	0.00000	100.44159	87.54445				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.84619	0.00000	100.47012	82.81195				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.55695	0.00000	100.48544	39.59614			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.52715	0.00000	100.45882	34.91997			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.54852	0.00000	100.47809	87.75225			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.54774	0.00000	100.47742	82.83785			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.58882	0.00000	100.51317	39.85927			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.55206	0.00000	100.48048	34.91287			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.62393	0.00000	100.54370	88.12622			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.62402	0.00000	100.54379	40.15004			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.58109	0.00000	100.50574	34.90460			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.69085	0.00000	100.60192	88.45859			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.32068	0.00000	100.25300	0.00021			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.33104	0.00000	100.26117	0.00021			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.33570	0.00000	100.26484	0.00021			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.34607	0.00000	100.27300	0.00021			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.39058	0.00000	100.30811	0.00021			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.40093	0.00000	100.31627	0.00021			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.04107	0.00000	100.97067	62.25155			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.17624	5.29500	112.12716	37.64625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	92.49770	5.58500	92.45517	33.88638				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	42.58375	6.84500	42.76174	0.73093				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	119.50381	5.29500	5.30500	119.42784			078,198,808,611,730.00	022,296,516	7,137,869,000.00	
R158	On 15/09/2015	Spot Bond	119.50381	5.29500	119.46104	21.29625				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.34712	5.19500	88.31877	16.98076				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.45827	5.29500	126.42217	14.62446				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.12618	5.12500	84.10801	9.03702				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.49487	4.91500	103.44308	79.87340				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	133.53220	7.02500	7.02000	133.50860			466,190,633,206,600.00	980,053,000	1,780,396,000.00	
R187P	On 21/12/2026	Spot Bond	40.23572	6.76500	40.41994	0.64693				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	38.07619	6.68500	38.26574	0.58323				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	296.49895	0.63000	0.64000	296.14050			138,190,149,193,371.00	466,072,980	397,250,923.00	
R201	On 21/12/2014	Spot Bond	108.38064	5.21500	5.22500	108.31804			14,777,700,264,000.00	136,350,000	545,159,000.00	
R202	On 07/12/2033	Spot Bond	220.37074	1.61000	1.61000	220.27560			49,420,782,893,880.00	224,262,000	1,386,628,000.00	
R2023	On 28/02/2023	Spot Bond	109.73471	6.53000	6.53000	109.67724			749,404,188,087,676.00	829,235,600	3,973,899,000.00	
R203	On 15/09/2017	Spot Bond	110.72351	5.65000	5.65500	110.65274			293,961,266,174,398.00	654,912,820	5,832,338,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	112.50606	5.90500	5.91000	112.42679		479,608,563,073,032.00	262,957,596	5,763,042,721.00	
R2048	On 28/02/2048	Spot Bond	109.21871	8.05000	110.76600	8.75652		310,033,354,857,092.00	838,646,921	3,634,707,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	55.92817	100.00000	55.51826		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	103.48183	5.26000	5.27000	103.42983		122,077,514,851,000.00	179,700,000	2,343,200,000.00	
R207	On 15/01/2020	Spot Bond	108.07571	6.10000	6.10000	108.02190		309,048,684,294,350.00	859,557,289	5,596,955,702.00	
R208	On 31/03/2021	Spot Bond	103.56052	6.22000	6.21000	103.57190		786,439,620,653,461.00	594,009,963	0,443,810,357.00	
R209	On 31/03/2036	Spot Bond	83.34884	7.85000	7.82000	83.57238		296,700,037,171,362.00	559,738,050	8,630,977,886.00	
R210	On 31/03/2028	Spot Bond	166.47078	1.34000	1.37000	165.77376		26,313,536,782,260.00	158,067,000	373,218,618.00	
R211	On 31/01/2017	Spot Bond	129.11746	0.59000	-0.59000	114.84912		10,845,866,640,000.00	84,000,000	203,150,000.00	
R212	On 31/01/2022	Spot Bond	137.77253	0.47000	0.49000	137.50788		23,038,322,466,600.00	167,220,000	1,356,359,956.00	
R213	On 28/02/2031	Spot Bond	95.28163	7.57500	7.56000	95.36384		384,305,591,584,950.00	033,365,000	4,926,225,000.00	
R214	On 28/02/2041	Spot Bond	85.17231	7.89500	85.93807	8.22256		50,944,680,857,540.00	598,136,658	6,891,620,000.00	
R224C	On 15/09/2013	Spot Bond	97.95719	4.97500	97.90903	70.49897		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.51422	5.07500	95.47083	48.62078		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.00920	5.18500	92.97039	33.71695		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.37165	5.35500	90.33670	23.83115		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.34712	5.19500	88.31877	16.98076		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.30644	5.11500	86.28369	12.27733		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	84.12618	5.12500	84.10801	9.03702			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	99.06171	5.16000	99.00816	84.04218			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	96.51708	5.25000	96.46867	57.98313			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	94.02661	5.27000	93.98382	39.90888			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	91.68782	5.22000	91.65106	27.89243			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.27010	5.26500	89.23822	19.83682			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.27666	5.13500	87.25097	14.23537			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	85.14477	5.11500	85.12404	10.39309			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.84278	5.17500	82.82611	7.73914			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.28630	5.62500	79.30268	6.07929			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.94193	5.67500	76.96487	4.71048			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.93833	5.91000	73.96563	3.80869			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.89551	5.89000	71.92921	3.02690			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.92272	5.87000	69.96244	2.43565			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.97313	5.86000	68.01843	1.98770			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.12322	6.06000	65.12597	1.73381			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.30237	6.04000	63.30826	1.45394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	60.96059	6.14000	61.01705	1.27439			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.29454	6.11000	59.35542	1.09114			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.69084	6.08000	57.75587	0.94278			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.14687	6.05000	56.21582	0.82164			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.71423	6.01000	54.78699	0.71881			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.33890	5.97000	53.41526	0.63329			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.50021	6.96500	46.66677	0.91452			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.13876	6.92500	45.30943	0.84363			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	43.83415	6.88500	44.00862	0.78302			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.58375	6.84500	42.76174	0.73093			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.38507	6.80500	41.56629	0.68595			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.23572	6.76500	40.41994	0.64693			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.13347	6.72500	39.32047	0.61295			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.07619	6.68500	38.26574	0.58323			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.75749	0.00000	100.64962	59.60818			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.00002	0.00000	99.92551	98.90191			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.99987	0.00000	99.90742	14.95945			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.04386	0.00000	100.95846	22.37799			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	100.00000	11.59263	100.00000	100.00000				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.75264	100.00000	2.73224				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.72500	0.00000	100.65314	89.68505				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.71386	0.00000	100.64201	89.68636				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.71953	0.00000	100.64822	85.10562				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.67304	0.00000	100.60274	55.56065				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.32343	0.00000	100.25181	26.88246				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.64869	0.00000	100.57513	8.65157				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.42788	0.00000	100.35684	8.96960				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	93.97500	100.00000	93.50590				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.56737	0.00000	100.50918	86.84685				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.37557	0.00000	100.31278	53.78212				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	99.94775	0.00000	101.51108	31.76977				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.96755	0.00000	100.89598	21.40927				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.17626	0.00000	100.11226	82.59836				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.54129	0.00000	101.46807	9.24104				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.28443	0.00000	101.20965	9.43791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES19	On 15/05/2013	Spot Bond	100.87058	0.00000	100.81254	91.64680			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.08786	0.00000	100.00000	80.39648			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.75516	0.00000	100.68337	40.72029			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	102.49167	0.00000	102.38528	31.90776			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.37012	0.00000	100.25595	14.13003			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.28481	0.00000	102.15806	13.65996			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.03361	0.00000	101.92099	17.50280			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	102.03361	0.00000	101.92099	17.50280			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.98082	0.00000	99.90382	98.54153			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.98473	0.00000	100.90437	88.70711			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.69004	0.00000	100.60938	83.82001			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.03069	0.00000	100.01907	81.82542			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.52528	0.00000	100.41474	15.56817			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.58883	0.00000	100.46482	12.11263			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.62888	0.00000	100.55661	88.86764			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.92357	0.00000	100.81843	18.62060			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.86468	0.00000	99.78695	62.64374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	103.63196	12.62500	103.67366	14.60246				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.82734	0.00000	100.74067	35.42812				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.97905	0.00000	100.89359	60.77281				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	57.89285	100.00000	57.45903				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.08363	0.00000	100.99494	30.35829				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.19529	5.25000	101.15183				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.03247	100.00000	1.02490				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.60647	100.00000	5.56538				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.34110	100.00000	10.26361				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.19633	0.00000	106.02116	20.40993				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.00282	7.58000	114.03894	8.61508			8,322,205,860.00	73,000	4,907,000.00	
SBC2	On 28/04/2016	Spot Bond	103.11267	0.00000	102.56935	11.66380				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.60019	6.59500	117.55025	16.33415				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	100.97766	0.00000	100.89782	11.75251				0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond	111.07775	7.70000	111.06598	13.50013				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.85030	0.00000	101.51721	8.54837				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.61578	0.00000	100.53664	7.70979				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On 31/07/2024	Spot Bond	101.48987	0.00000	101.40870	8.60233			202,979,740,000.00	2,000,000	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	99.82288	0.00000	101.57144	9.00246			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	99.82674	0.00000	101.54012	8.97498			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.64663	6.59500	109.58828	26.64601			18,530,280,470.00	169,000	14,563,000.00
SBK8	On 10/04/2013	Spot Bond	100.00000	54.10007	100.00000	54.10003			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	103.77917	7.50500	103.77959	9.54381			15,047,979,650.00	145,000	6,613,000.00
SBK11	On 09/04/2014	Spot Bond	129.71491	1.01000	129.59823	49.46921			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	162.27068	0.90120	161.69774	60.20473			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.92695	6.75500	115.86739	22.12931			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.26382	6.61500	116.20582	22.04873			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.43273	6.54500	116.37551	22.00850			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.17140	7.05000	105.16926	10.55753			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.08319	6.69000	116.02435	22.09188			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.16744	6.65500	116.10899	22.07174			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.55277	0.00000	100.48180	9.11758			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.52180	0.00000	100.47187	41.31955			1,869,705,553,488.60	18,600,000	3,100,000.00
SBN50	On 23/09/2014	Spot Bond	100.48021	0.00000	100.38915	40.13355			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.22831	0.00000	100.15231	12.28008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	100.25111	0.00000	100.16755	83.70516				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.27836	100.00000	63.79669				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.89364	6.70000	108.89534	10.51835				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.12822	0.00000	101.06049	63.32603				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.95649	0.00000	101.89011	13.47194				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.43737	0.00000	100.36469	7.83985				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.48706	100.00000	1.47715				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.39787	0.00000	100.32253	8.08436				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	116.89021	7.87000	116.92083	11.54787				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	114.80919	8.67500	115.03459	12.66806				0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	101.17762	0.00000	101.09786	8.30197				0.00	0	100,000.00
SBS22	On 23/05/2015	Spot Bond	101.42534	0.00000	101.36106	28.63434				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.87117	0.00000	100.80010	9.56626				0.00	0	200,000.00
SBS24	On 23/05/2019	Spot Bond	100.89781	0.00000	100.82455	8.10801				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.61085	7.39500	110.52214	11.67451			59,619,248,150.00	539,000	26,599,000.00	
SBS3	On 25/05/2026	Spot Bond	107.05307	7.72500	107.29910	10.60433				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.73024	7.92000	107.76424	11.38108			15,297,694,080.00	142,000	352,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	117.27318	6.47500	117.22199	16.96395			25,682,826,420.00	219,000	1,073,000.00
SBSI10	On 03/07/2013	Spot Bond	122.21356	0.70000	122.15537	96.01306			0.00	0	100,000.00
SBSI11	On 07/12/2023	Spot Bond	283.38565	1.16000	282.99562	3.57830			0.00	0	300,000.00
SBSI12	On 31/01/2017	Spot Bond	125.86757	0.11000	125.63247	4.81211			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	112.11000	0.00000	111.78000	10.42106			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.79319	100.00000	3.76569			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494	0.30991			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.29151	0.68000	123.05410	5.12289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.20995	6.50000	100.15741			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.60069	0.00000	100.51928	11.34295		905,406,197,328.00	9,000,000	1,500,000.00	
SHS02	On 29/06/2013	Spot Bond	100.31378	0.00000	100.24433	84.96189		0.00	0	0.00	
SHS03	On 29/06/2015	Spot Bond	100.33801	0.00000	100.26315	19.92283		0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond	100.72426	0.00000	100.64385	9.74524		7,050,698,089,680.00	70,000,000	25,000,000.00	
SHS05	On 29/06/2017	Spot Bond	106.08374	7.75000	106.06754	13.06171		8,168,447,980.00	77,000	161,000.00	
SHS06	On 12/12/2017	Spot Bond	101.07518	0.00000	100.99605	9.21282		4,548,382,998,930.00	45,000,000	25,000,000.00	
SHS07	On 10/04/2016	Spot Bond	100.09126	0.00000	100.00000	15.95288		15,013,689,331,350.00	150,000,000	150,000,000.00	
SLI1	On 15/08/2013	Spot Bond	102.70848	6.00500	102.64574	77.51975		0.00	0	0.00	
SLI2	On 15/08/2016	Spot Bond	110.54303	6.59500	110.33884	14.83592		0.00	0	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	103.38493	6.21500	103.31757	89.98237		0.00	0	6,460,000.00	
SNT01	On 15/09/2017	Spot Bond	104.97953	7.10000	104.97681	10.58398		0.00	0	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.10652	0.00000	101.03918	41.57226		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.94225	0.00000	100.87121	12.99889		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	101.13755	0.00000	101.06910	21.11771		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.94951	0.00000	100.87792	9.66770		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	110.41683	6.95000	110.24485	16.69295		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	100.33026	0.00000	100.26351	21.68841			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.27805	0.00000	101.21996	97.30168			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.87149	0.00000	100.79364	11.32586			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.40000	0.00000	100.32028	10.92648			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.81540	0.00000	101.45794	10.77022			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	93.97466	7.82800	94.00821	7.56409			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.62763	7.89000	93.66034	7.59462			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.34763	6.46000	106.28958	32.38759			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.20901	7.36000	101.18060	9.09016			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.54161	0.00000	100.46469	9.62245			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	106.02080	6.83000	106.02123	10.44188			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.28214	6.19500	117.22888	21.80789			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	107.17429	1.70000	106.88739	2.28438			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.82779	6.85500	107.84407	8.05112			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	99.98573	0.00000	99.92863	98.91675				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.94285	0.00000	99.88571	98.12039				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.84314	0.00000	99.78610	96.31368				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.74305	0.00000	99.68595	94.57574				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.60053	0.00000	99.54347	92.20467				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.58575	0.00000	99.52861	91.97449				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.55689	0.00000	99.49971	91.51771				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.55708	0.00000	99.49993	91.51769				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.49992	0.00000	99.44277	90.61833				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.47152	0.00000	99.41439	90.17561				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.84311	0.00000	99.78606	89.92090				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.47150	0.00000	99.41436	90.17562				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.39991	0.00000	99.34276	89.08866				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.37069	0.00000	99.31348	88.66167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN985	On 07/06/2013	Spot Bond	99.23910	0.00000	99.18167	86.79281				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.06441	0.00000	99.00683	84.42729				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.86998	0.00000	99.81219	96.82276				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.45158	0.00000	98.39315	77.28981				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.52053	5.85500	115.47252	20.56293				0.00	0	3,800,000.00
SZ25	On 30/09/2025	Spot Bond	111.63918	7.58500	111.89214	8.28269				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	45.50271	100.00000	45.19794				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.72921	100.00000	30.90686				0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033				0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.96474	100.00000	15.84510				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.96419	6.47000	101.88002	50.87805				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.80416	0.00000	99.74820	95.56045				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.15386	0.00000	99.09745	85.39382				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98489	68.61381	99.98489	68.61379				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.95440	0.00000	99.89330	98.38445				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.25554	0.00000	101.19103	21.94243				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	108.11567	6.54500	107.91729	14.96632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	100.63540	0.00000	100.57186	55.89661			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.88914	0.00000	100.82586	61.61671			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.94717	0.00000	100.88426	62.05075			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	99.94681	0.00000	101.45980	7.82736			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	99.94517	0.00000	101.50516	8.06787			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.86304	7.83000	101.77662	9.31163			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	99.94771	0.00000	101.43484	10.17839			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	99.94566	0.00000	101.49155	10.46817			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.65098	0.00000	101.57288	3.00272			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	99.94771	0.00000	101.43484	7.69502			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	99.94566	0.00000	101.49155	7.99573			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.70506	7.16000	101.62603	2.99821			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	99.94163	0.00000	101.60269	6.84554			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	99.94196	0.00000	101.59361	10.98921			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	99.93408	0.00000	101.81128	9.68671			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	99.93515	0.00000	101.78181	11.94828			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	99.90290	0.00000	102.67212	14.20167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	99.90660	0.00000	102.57025	15.94195			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	99.94826	0.00000	101.49983	14.11412			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.72659	101.06155	7.11977			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	99.94804	0.00000	101.42577	7.64688			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.17243	0.00000	105.72171	7.74799			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	99.94066	0.00000	101.62990	8.72834			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	99.93737	0.00000	101.72060	9.20788			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	99.90258	0.00000	102.68118	14.24887			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	99.95062	0.00000	101.43398	13.79340			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	99.94948	0.00000	101.46577	17.44764			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	99.94867	0.00000	101.48848	14.05884			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	99.94948	0.00000	101.46577	7.82699			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	99.94867	0.00000	101.48848	7.94725			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	99.94826	0.00000	101.49983	8.00737			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	99.94997	0.00000	101.45215	13.88190			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	99.94867	0.00000	101.48848	14.05884			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	99.94419	0.00000	101.61336	14.66645			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	99.94419	0.00000	101.61336	8.60793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	99.94419	0.00000	101.61336	14.66645				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	99.93769	0.00000	101.79497	15.54855				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	99.93606	0.00000	101.84037	9.80582				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	99.93810	0.00000	101.78362	15.49347				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	99.90568	0.00000	102.69120	19.87453				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	99.90365	0.00000	102.74790	14.55461				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	99.90446	0.00000	102.72522	20.03785				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.42550	0.00000	100.36168	55.79456				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	114.16137	7.24500	113.99297	29.84694			18,608,303,310.00		163,000	1,854,000.00
TL20	On 22/02/2020	Spot Bond	99.31535	6.27500	99.30313	7.45339				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	114.24457	6.59000	114.16275	13.20798			2,270,953,562,460.00		19,878,000	999,238,000.00
TN20	On 17/09/2020	Spot Bond	119.40719	7.22000	119.50528	9.47403			64,121,661,030.00		537,000	311,532,000.00
TN23	On 06/11/2023	Spot Bond	128.04238	7.56000	127.97884	12.96302				0.00	0	108,451,000.00
TN25	On 19/08/2025	Spot Bond	112.76367	8.03500	112.99987	9.56297				0.00	0	273,700,000.00
TN27	On 14/11/2027	Spot Bond	110.49833	8.10000	110.53465	11.56641			3,676,058,442,440.00		33,268,000	23,589,000.00
TORQ1	On 15/04/2022	Spot Bond	101.01500	0.00000	100.94485	7.26901				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	101.03899	0.00000	100.96718	7.43865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	101.06937	0.00000	100.99546	7.65343			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.07258	0.00000	100.99843	7.67604			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.22274	0.00000	101.13821	8.73709			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.53353	0.00000	101.42738	14.81247			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.16423	0.00000	100.09847	26.18669			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.17089	0.00000	100.10246	9.77097			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.17489	0.00000	100.10486	7.94615			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.58592	10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.59621	9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.60769	100.00000	10.32535			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.70593	0.00000	99.64059	94.57808			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93237	0.00000	99.92866	82.77662			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.35813	0.00000	99.30108	88.44957			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.35448	0.00000	98.29725	75.88503			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.61576	0.00000	95.55671	57.62325			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.95492	0.00000	100.89705	93.29473			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.88258	0.00000	100.82470	91.87847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	100.85364	0.00000	100.79577	91.41671			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.69475	0.00000	100.63685	90.29103		402,779,002,740.00	4,000,000	4,000,000.00	
TWC005	On 05/07/2013	Spot Bond	100.14589	0.00000	100.08753	81.27845		0.00	0	0.00	
TWC006	On 08/07/2013	Spot Bond	100.08753	0.00000	100.00000	82.90224		0.00	0	0.00	
TWC007	On 10/07/2013	Spot Bond	100.00000	82.95454	100.00000	82.40639		0.00	0	0.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	84.03470	100.00000	83.47323		0.00	0	0.00	
TWCJ01	On 14/05/2013	Spot Bond	101.04970	0.00000	100.98087	91.86691		0.00	0	0.00	
TWCM01	On 14/05/2013	Spot Bond	100.88759	0.00000	100.82939	91.87812		0.00	0	0.00	
UG21	On 02/03/2021	Spot Bond	119.26031	7.62000	119.29377	10.01161		0.00	0	0.00	
UTR041	On 19/04/2014	Spot Bond	99.92811	0.00000	99.85612	44.26877		0.00	0	0.00	
UTR042	On 19/04/2016	Spot Bond	99.92283	0.00000	99.84546	13.49743		0.00	0	0.00	
UTR043	On 06/04/2015	Spot Bond	100.15525	0.00000	100.02469	27.79031		0.00	0	0.00	
UTR40	On 10/09/2017	Spot Bond	108.90062	7.99000	108.69286	12.07528		0.00	0	0.00	
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.62069	100.00000	64.13646		0.00	0	0.00	
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.88046	100.00000	64.39428		0.00	0	0.00	
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.96706	100.00000	64.48023		0.00	0	0.00	
VKC01	On 27/09/2013	Spot Bond	100.26848	0.00000	100.20869	78.15139		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	100.28408	0.00000	100.22126	50.98734			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.15614	0.00000	101.08553	21.86774			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.19924	0.00000	101.12598	13.53248			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.20110	0.00000	101.12773	10.06671			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.31856	0.00000	100.24803	9.03955			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.32834	0.00000	100.25564	1.60244			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.65320	0.00000	100.59640	88.74855			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.30000	0.00000	129.49000	13.49626			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.03399	5.65500	123.98935	18.74848		14,139,874,860.00	114,000	93,183,000.00	
WS05	On 01/08/2018	Spot Bond	247.52083	0.28000	246.95694	5.32850		148,512,498,000.00	600,000	31,200,000.00	
WSP1	On 28/05/2015	Spot Bond	109.92926	5.69500	109.88172	25.60671		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	113.63174	6.15500	113.63212	13.32420		34,089,522,000.00	300,000	80,150,000.00	
WSP3	On 28/05/2019	Spot Bond	116.08972	6.46000	116.11589	11.24313		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	116.12151	6.72500	116.09698	11.04196		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	117.23878	6.76000	117.28694	10.87728		0.00	0	0.00	
Z006	On 31/08/2013	Spot Bond	98.07552	5.19000	98.02458	72.53366		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	96.80608	5.25000	96.75697	60.60253		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	89.18853	5.24500	89.15681	19.48529		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	95.16048	5.24000	95.11569	47.11453			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.92227	5.25000	93.87967	39.15349			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.95974	5.17500	87.93198	15.94460			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.95603	5.23000	91.91824	29.09064			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.17577	5.24500	89.14409	19.44944			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.91558	5.85000	68.95901	2.17050			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.60000	100.00000	9.54546			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03866	100.00000	0.03844			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.60000	100.00000	9.54546			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.72238	100.00000	25.57625			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.31528	100.00000	26.16578			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.66987	100.00000	24.52972			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.66987	100.00000	24.52972			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.39236	100.00000	23.25947			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.39236	100.00000	23.25947			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.13893	100.00000	22.01316			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.13893	100.00000	22.01316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015		On 20/07/2015	Spot Bond	100.00000	20.83363	100.00000	20.71528		0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	20.83363	100.00000	20.71528		0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	19.64256	100.00000	19.53097		0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	19.64256	100.00000	19.53097		0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	18.48444	100.00000	18.37944		0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	18.48444	100.00000	18.37944		0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	17.49399	100.00000	17.39461		0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	16.55661	100.00000	16.46256		0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	12.38187	100.00000	12.31153		0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	11.69618	100.00000	11.62974		0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	11.00658	100.00000	10.94405		0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	11.00658	100.00000	10.94405		0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	10.41682	100.00000	10.35764		0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	9.83995	100.00000	9.78405		0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	9.25979	100.00000	9.20719		0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,955,085,290,064,790.00</b>	<b>239,322,393</b>	<b>101 932 967 020.00</b>
<b>Grand Total:</b>									<b>15,085,947,405,920.00</b>	<b>139,512,638</b>	<b>01 934 904 609.00</b>