



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18200	9.18200	9.26180	9.26180		12.10	408,415,360.00	44,480	601,672.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	21.68020	0.02168	26.79010	0.02679	21.680	16.90	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,089.68020	1.08968	1,014.99010	1.01499	1,089.680	16.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	8.83870	0.00884	10.65770	0.01066	8.839	19.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,676.83870	1.67684	1,598.85770	1.59886	1,676.839	19.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	7.33980	0.00734	8.78760	0.00879	7.340	20.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,825.33980	1.82534	1,746.98760	1.74699	1,825.340	20.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	45.11910	0.04512	56.41820	0.05642	45.119	14.96	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	713.11910	0.71312	644.61820	0.64462	713.119	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	41.73670	0.04174	52.13370	0.05213	41.737	15.15	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	749.73670	0.74974	680.33370	0.68033	749.737	15.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	33.88390	0.03388	42.16540	0.04217	33.884	15.69	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	851.88390	0.85188	780.36540	0.78037	851.884	15.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	118.65410	0.11865	148.25000	0.14825	118.654	12.93	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	336.65410	0.33665	286.45000	0.28645	336.654	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	94.71680	0.09472	118.97920	0.11898	94.717	13.35	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	412.71680	0.41272	357.17920	0.35718	412.717	13.35	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	61.01660	0.06102	76.45710	0.07646	61.017	14.22	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	579.01660	0.57902	514.65710	0.51466	579.017	14.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	155.31370	0.15531	192.27560	0.19228	155.314	12.43	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	253.31370	0.25331	210.47560	0.21048	253.314	12.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	148.52890	0.14853	184.19690	0.18420	148.529	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	266.52890	0.26653	222.39690	0.22240	266.529	12.52	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	132.77970	0.13278	165.32430	0.16532	132.780	12.73	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	300.77970	0.30078	253.52430	0.25352	300.780	12.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	194.76960	0.19477	241.00420	0.24100	194.770	12.08	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	192.76960	0.19277	159.20420	0.15920	192.770	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	185.45310	0.18545	230.30850	0.23031	185.453	12.10	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	203.45310	0.20345	168.50850	0.16851	203.453	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	166.03930	0.16604	204.98650	0.20499	166.039	12.31	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	234.03930	0.23404	193.18650	0.19319	234.039	12.31	46,807.86	200	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	293.61290	0.29361	351.73150	0.35173	293.613	11.89	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	111.61290	0.11161	89.93150	0.08993	111.613	11.89	0.00	0	37,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	235.34910	0.23535	287.02970	0.28703	235.349	12.00	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	153.34910	0.15335	125.22970	0.12523	153.349	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	209.36190	0.20936	257.65630	0.25766	209.362	12.05	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	177.36190	0.17736	145.85630	0.14586	177.362	12.05	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	465.95130	0.46595	537.58250	0.53758	465.951	11.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	43.95130	0.04395	35.78250	0.03578	43.951	11.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	434.29880	0.43430	503.04570	0.50305	434.299	11.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	52.29880	0.05230	41.24570	0.04125	52.299	11.68	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	396.28320	0.39628	462.71060	0.46271	396.283	11.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	64.28320	0.06428	50.91060	0.05091	64.283	11.73	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	517.01220	0.51701	590.57560	0.59058	517.012	11.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	35.01220	0.03501	28.77560	0.02878	35.012	11.76	0.00	0	20,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	482.53860		0.48254	555.09660	0.55510	482.539	11.65		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	40.53860		0.04054	33.29660	0.03330	40.539	11.65		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	474.03280		0.47403	546.31990	0.54632	474.033	11.62		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	42.03280		0.04203	34.51990	0.03452	42.033	11.62		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	698.17420		0.69817	775.18020	0.77518	698.174	12.29		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	16.17420		0.01617	13.38020	0.01338	16.174	12.29		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	605.98930		0.60599	681.56740	0.68157	605.989	12.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	23.98930		0.02399	19.76740	0.01977	23.989	12.02		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	534.50600		0.53451	608.52620	0.60853	534.506	11.81		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	32.50600		0.03251	26.72620	0.02673	32.506	11.81		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,982.11140		1.98211	2,061.92110	2.06192	1,982.111	17.32		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.11140		0.00011	0.12110	0.00012	0.111	17.32		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.29900		9.29900	9.37960	9.37960		13.29		24,177,400.00	2,600	57,782.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	114.94220		0.11494	131.25440	0.13125	114.942	16.15		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,015.94220		1.01594	951.65440	0.95165	1,015.942	16.15		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	101.34020		0.10134	115.68880	0.11569	101.340	16.54		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,122.34020		1.12234	1,056.08880	1.05609	1,122.340	16.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	53.74250		0.05374	60.89420	0.06089	53.743	18.78		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,754.74250		1.75474	1,681.29420	1.68129	1,754.743	18.78		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	212.30440		0.21230	241.82990	0.24183	212.304	14.40		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	573.30440		0.57330	522.22990	0.52223	573.304	14.40		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	169.59830		0.16960	193.37470	0.19337	169.598	15.00		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	720.59830		0.72060	663.77470	0.66377	720.598	15.00		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	160.14050		0.16014	182.67160	0.18267	160.140	15.17		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	761.14050		0.76114	703.07160	0.70307	761.141	15.17		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	291.62920		0.29163	330.39850	0.33040	291.629	13.59		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	392.62920		0.39263	350.79850	0.35080	392.629	13.59		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	217.50530		0.21751	247.67830	0.24768	217.505	14.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	558.50530		0.55851	508.07830	0.50808	558.505	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	214.88900		0.21489	244.73570	0.24474	214.889	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	565.88900		0.56589	515.13570	0.51514	565.889	14.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	481.69850		0.48170	538.31270	0.53831	481.698	12.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	182.69850		0.18270	158.71270	0.15871	182.698	12.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	329.76700		0.32977	373.79110	0.37379	329.767	13.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	330.76700		0.33077	294.19110	0.29419	330.767	13.29	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	310.11160		0.31011	350.85040	0.35085	310.112	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	361.11160		0.36111	321.25040	0.32125	361.112	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,002.11700		2.00212	2,082.49770	2.08250	2,002.117	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.11700		0.00312	2.89770	0.00290	3.117	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	854.40750		0.85441	928.14640	0.92815	854.408	12.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	55.40750		0.05541	48.54640	0.04855	55.408	12.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	650.65190		0.65065	718.80780	0.71881	650.652	12.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	101.65190		0.10165	89.20780	0.08921	101.652	12.42	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.40890		9.40890	9.49040	9.49040		14.09	4,422,183.00	470	26,471.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	210.29500		0.21029	231.75680	0.23176	210.295	16.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,071.39500		1.07139	1,011.35680	1.01136	1,071.395	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	122.34530		0.12235	134.51010	0.13451	122.345	18.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,713.44530		1.71345	1,644.11010	1.64411	1,713.445	18.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	622.21310		0.62221	678.18100	0.67818	622.213	13.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	241.21310		0.24121	215.68100	0.21568	241.213	13.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	532.40190		0.53240	581.82430	0.58182	532.402	13.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	323.50190		0.32350	291.42430	0.29142	323.502	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	342.16690		0.34217	376.72900	0.37673	342.167	14.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	623.26690		0.62327	576.32900	0.57633	623.267	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	681.56590		0.68157	744.43530	0.74444	681.566	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	200.56590		0.20057	181.93530	0.18194	200.566	13.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	650.72910		0.65073	710.83600	0.71084	650.729	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	219.72910		0.21973	198.33600	0.19834	219.729	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	637.98590		0.63799	696.28580	0.69629	637.986	13.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	229.08590		0.22909	205.88580	0.20589	229.086	13.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,443.37860		1.44338	1,522.34800	1.52235	1,443.379	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	34.47860		0.03448	31.94800	0.03195	34.479	13.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	804.68620		0.80469	871.43700	0.87144	804.686	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	145.78620		0.14579	131.03700	0.13104	145.786	12.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	700.08640		0.70009	763.59010	0.76359	700.086	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	191.18640		0.19119	173.19010	0.17319	191.186	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,019.31590		2.01932	2,100.29930	2.10030	2,019.316	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.41590		0.01042	9.89930	0.00990	10.416	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.52720		9.52720	9.60980	9.60980		14.81	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	514.61930		0.51462	555.98520	0.55599	514.619	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	597.41930		0.59742	556.18520	0.55619	597.419	14.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	286.65790		0.28666	309.94090	0.30994	286.658	17.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,259.45790		1.25946	1,200.14090	1.20014	1,259.458	17.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	214.16260		0.21416	231.39740	0.23140	214.163	18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,686.96260		1.68696	1,621.59740	1.62160	1,686.963	18.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	664.33050		0.66433	715.39620	0.71540	664.331	14.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	387.13050		0.38713	355.59620	0.35560	387.131	14.10	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	521.89310		0.52189	563.76800	0.56377	521.893	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	584.69310		0.58469	543.96800	0.54397	584.693	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	518.24190		0.51824	559.86000	0.55986	518.242	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	591.04190		0.59104	550.06000	0.55006	591.042	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,861.09450		1.86109	1,941.72730	1.94173	1,861.095	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	33.89450		0.03389	31.92730	0.03193	33.894	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,405.49080		1.40549	1,482.96600	1.48297	1,405.491	13.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	78.29080		0.07829	73.16600	0.07317	78.291	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	996.18450		0.99618	1,064.34580	1.06435	996.184	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	168.98450		0.16898	154.54580	0.15455	168.985	13.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.58810		9.58810	9.67000	9.67000		15.17	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	630.34990		0.63035	675.01680	0.67502	630.350	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	632.24990		0.63225	595.01680	0.59502	632.250	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	626.60730		0.62661	671.04850	0.67105	626.607	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	638.50730		0.63851	601.04850	0.60105	638.507	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	622.83640		0.62284	667.10250	0.66710	622.836	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	644.73640		0.64474	607.10250	0.60710	644.736	15.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.67760		9.67760	9.75880	9.75880		15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,385.42320		1.38542	1,459.86080	1.45986	1,385.423	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	257.82320		0.25782	251.06080	0.25106	257.823	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	800.01290		0.80001	848.86390	0.84886	800.013	15.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	722.41290		0.72241	690.06390	0.69006	722.413	15.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,824.43480		1.82443	1,901.54390	1.90154	1,824.435	14.93	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	146.83480		0.14683	142.74390	0.14274	146.835	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,461.59680		1.46160	1,536.62240	1.53662	1,461.597	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	233.99680		0.23400	227.82240	0.22782	233.997	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,423.29200		1.42329	1,498.02820	1.49803	1,423.292	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	245.69200		0.24569	239.22820	0.23923	245.692	14.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.51460		10.51460	10.58940	10.58940		16.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,812.76260		1.81276	1,878.27150	1.87827	1,812.763	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	448.16260		0.44816	438.87150	0.43887	448.163	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,780.12680		1.78013	1,845.36550	1.84537	1,780.127	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	465.52680		0.46553	455.96550	0.45597	465.527	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,747.89370		1.74789	1,812.86920	1.81287	1,747.894	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	483.29370		0.48329	473.46920	0.47347	483.294	15.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.18200		9.18200	9.26180	9.26180		12.10	422,372.00	46	1,194.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	48,253.85840		0.48254	55,509.66000	0.55510	48,253.858	11.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	4,053.85840		0.04054	3,329.66000	0.03330	4,053.858	11.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	47,403.27890		0.47403	54,631.99390	0.54632	47,403.279	11.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	4,203.27890		0.04203	3,451.99390	0.03452	4,203.279	11.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	46,595.13470		0.46595	53,758.25380	0.53758	46,595.135	11.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	4,395.13470		0.04395	3,578.25380	0.03578	4,395.135	11.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.29900		9.29900	9.37960	9.37960		13.29	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	54,952.64600		0.54953	61,111.96070	0.61112	54,952.646	12.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	14,052.64600		0.14053	12,151.96070	0.12152	14,052.646	12.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	54,308.53420		0.54309	60,372.84810	0.60373	54,308.534	12.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	14,408.53420		0.14409	12,412.84810	0.12413	14,408.534	12.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	53,669.90190		0.53670	59,693.62330	0.59694	53,669.902	12.46	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,769.90190		0.14770	12,733.62330	0.12734	14,769.902	12.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.40890		9.40890	9.49040	9.49040		14.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	40,891.19370		0.40891	44,906.12320	0.44906	40,891.194	14.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	49,001.19370		0.49001	44,866.12320	0.44866	49,001.194	14.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	40,526.04340		0.40526	44,505.69140	0.44506	40,526.043	14.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	49,636.04340		0.49636	45,465.69140	0.45466	49,636.043	14.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	40,164.35460		0.40164	44,115.14710	0.44115	40,164.355	14.37	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	50,274.35460		0.50274	46,075.14710	0.46075	50,274.355	14.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.09400		14.09400	14.05440	14.05440		11.75	158,754,816.00	11,264	19,525.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,100.29120		2.10029	2,061.38460	2.06138	2,100.291	17.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	6.29120		0.00629	6.98460	0.00698	6.291	17.43	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,122.77310		1.12277	1,085.38280	1.08538	1,122.773	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	28.77310		0.02877	30.98280	0.03098	28.773	13.19	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	458.91210		0.45891	434.13390	0.43413	458.912	11.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	154.91210		0.15491	169.73390	0.16973	154.912	11.54	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
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	37.62740		0.03763	34.78120	0.03478	37.627	13.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,243.62740		1.24363	1,280.38120	1.28038	1,243.627	13.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	176.08590		0.17609	165.38270	0.16538	176.086	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	482.08590		0.48209	510.98270	0.51098	482.086	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	114.57240		0.11457	107.43180	0.10743	114.572	12.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	670.57240		0.67057	703.03180	0.70303	670.572	12.68	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	87.84980		0.08785	82.57570	0.08258	87.850	12.93	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	793.84980		0.79385	828.17570	0.82818	793.850	12.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	452.50720		0.45251	427.95390	0.42795	452.507	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	158.50720		0.15851	173.55390	0.17355	158.507	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	446.15700		0.44616	421.83170	0.42183	446.157	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	162.15700		0.16216	177.43170	0.17743	162.157	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	194.62780		0.19463	182.90100	0.18290	194.628	12.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	440.62780		0.44063	468.50100	0.46850	440.628	12.15	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.26770		14.26770	14.22780	14.22780		12.97	7,133,850.00	500	2,954.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	321.99820		0.32200	309.07300	0.30907	321.998	13.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	814.29820		0.81430	841.27300	0.84127	814.298	13.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	327.76550		0.32777	314.65460	0.31465	327.766	13.69	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	800.06550		0.80007	826.85460	0.82685	800.066	13.69	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	324.86950		0.32487	311.85360	0.31185	324.870	13.71	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	807.16950		0.80717	834.05360	0.83405	807.169	13.71	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.43320		14.43320	14.39360	14.39360		13.51	0.00	0	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	472.93290		0.47293	458.63380	0.45863	472.933	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	949.73290		0.94973	975.03380	0.97503	949.733	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	479.14100		0.47914	464.69130	0.46469	479.141	14.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	935.94100		0.93594	961.09130	0.96109	935.941	14.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	476.02920		0.47603	461.65260	0.46165	476.029	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	942.82920		0.94283	968.05260	0.96805	942.829	14.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future			14.61310		14.61310	14.57390	14.57390		14.03		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	932.45750		0.93246	911.38310	0.91138	932.458	13.74		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	629.35750		0.62936	647.48310	0.64748	629.358	13.74		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	942.13150		0.94213	920.91200	0.92091	942.131	13.73		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	619.03150		0.61903	637.01200	0.63701	619.032	13.73		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	937.28350		0.93728	916.13660	0.91614	937.284	13.73		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	624.18350		0.62418	642.23660	0.64224	624.183	13.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09460		0.09460	0.09630	0.09630		19.46		2,365.00	25	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	578.32490		0.00578	700.42650	0.00700	578.325	18.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	118.32490		0.00118	70.42650	0.00070	118.325	18.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	128.36020		0.00128	158.91760	0.00159	128.360	19.46		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	668.36020		0.00668	528.91760	0.00529	668.360	19.46		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	23.12520		0.00023	27.86460	0.00028	23.125	21.68		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,563.12520		0.01563	1,397.86460	0.01398	1,563.125	21.68		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09580		0.09580	0.09760	0.09760		19.00		2,395.00	25	1,252.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	789.85430		0.00790	910.75910	0.00911	789.854	17.75		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	209.85430		0.00210	150.75910	0.00151	209.854	17.75		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	314.89950		0.00315	367.29730	0.00367	314.900	19.00		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	734.89950		0.00735	607.29730	0.00607	734.899	19.00		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	122.48120		0.00122	142.96770	0.00143	122.481	20.89		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,542.48120		0.01542	1,382.96770	0.01383	1,542.481	20.89		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.97010		11.97010	11.91700	11.91700		11.67		109,849,607.70	9,177	68,757.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	91.86290		0.09186	87.24860	0.08725	91.863	13.14		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	621.76290		0.62176	670.24860	0.67025	621.763	13.14		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	742.52840		0.74253	698.53050	0.69853	742.528	11.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	32.42840		0.03243	41.53050	0.04153	32.428	11.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	619.81380		0.61981	581.82580	0.58183	619.814	11.32		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	49.71380		0.04971	64.82580	0.06483	49.714	11.32	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	334.83290		0.33483	311.56200	0.31156	334.833	11.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	164.73290		0.16473	194.56200	0.19456	164.733	11.57	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	760.79040		0.76079	716.34920	0.71635	760.790	11.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	30.69040		0.03069	39.34920	0.03935	30.690	11.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	751.64850		0.75165	707.42630	0.70743	751.649	11.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	31.54850		0.03155	40.42630	0.04043	31.548	11.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.13130		12.13130	12.07800	12.07800		13.05	9,098,475.00	750	18,576.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	208.43960		0.20844	200.45140	0.20045	208.440	14.55	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	927.13960		0.92714	972.45140	0.97245	927.140	14.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	479.20550		0.47921	456.34260	0.45634	479.206	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	357.90550		0.35791	388.34260	0.38834	357.906	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	375.42490		0.37542	359.53650	0.35954	375.425	13.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	494.12490		0.49412	531.53650	0.53154	494.125	13.26	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	340.07710		0.34008	325.68800	0.32569	340.077	13.47	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	558.77710		0.55878	597.68800	0.59769	558.777	13.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	489.10240		0.48910	465.92570	0.46593	489.102	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	347.80240		0.34780	377.92570	0.37793	347.802	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	484.13250		0.48413	461.11480	0.46111	484.133	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	352.83250		0.35283	383.11480	0.38311	352.833	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.28460		12.28460	12.23160	12.23160		13.65	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,220.84780		1.22085	1,179.65210	1.17965	1,220.848	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	136.24780		0.13625	148.05210	0.14805	136.248	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,035.05880		1.03506	996.64080	0.99664	1,035.059	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	193.45880		0.19346	208.04080	0.20804	193.459	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	998.70720		0.99871	960.88910	0.96089	998.707	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	207.10720		0.20711	222.28910	0.22229	207.107	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	963.03350		0.96303	925.82000	0.92582	963.034	12.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	221.43350	0.22143	237.22000	0.23722	221.433	12.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.45140	12.45140	12.39850	12.39850		14.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	666.01150	0.66601	645.45400	0.64545	666.011	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	724.61150	0.72461	756.95400	0.75695	724.611	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	673.75010	0.67375	652.95780	0.65296	673.750	14.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	712.35010	0.71235	744.45780	0.74446	712.350	14.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	669.87170	0.66987	649.19460	0.64919	669.872	14.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	718.47170	0.71847	750.69460	0.75069	718.472	14.33	0.00	0	0.00
2025	On 02/05/2013	Bond Future			115.47906	115.47906	115.41973	115.41973			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,065.39000	2.06539	2,006.06000	2.00606	2,065.390		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			112.89989	112.89989	112.89881	112.89881			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,295.41000	1.29541	1,294.33000	1.29433	1,295.410		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			117.65720	117.65720	117.50825	117.50825			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	59.38000	0.05938	0.00000	0.00000	59.380		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	89.57000	0.08957	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			500.01200	500.01200	496.20800	496.20800			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			506.52900	506.52900	502.67700	502.67700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			513.81100	513.81100	509.90200	509.90200			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			446.45100	446.45100	442.43100	442.43100		35,716,080.00	8	945.00	
ALBI	On 01/08/2013	Index Future			452.27100	452.27100	448.19900	448.19900		0.00	0	159.00	
ALBI	On 07/11/2013	Index Future			458.77200	458.77200	454.64100	454.64100		0.00	0	85.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.48300		9.48300	9.58830	9.58830		8.65	12,602,907.00	1,329	16,197.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	730.43900		0.73044	833.88540	0.83389	730.439	10.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	7.43900		0.00744	5.58540	0.00559	7.439	10.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	749.97080		0.74997	853.59150	0.85359	749.971	10.68	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.97080		0.00697	5.29150	0.00529	6.971	10.68	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	740.20080		0.74020	843.73590	0.84374	740.201	10.62	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	7.20080		0.00720	5.43590	0.00544	7.201	10.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.53730		9.53730	9.64220	9.64220		9.95	0.00	0	7,872.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	74.13330		0.07413	89.61580	0.08962	74.133	12.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	836.83330		0.83683	747.41580	0.74742	836.833	12.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	685.80730		0.68581	779.16130	0.77916	685.807	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	48.50730		0.04851	36.96130	0.03696	48.507	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	677.27620		0.67728	770.31670	0.77032	677.276	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	49.97620		0.04998	38.11670	0.03812	49.976	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	385.78570		0.38579	458.32340	0.45832	385.786	9.90	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	148.48570		0.14849	116.12340	0.11612	148.486	9.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,052.47540		1.05248	1,155.46690	1.15547	1,052.475	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.17540		0.01518	13.26690	0.01327	15.175	10.75	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	772.97620		0.77298	869.13340	0.86913	772.976	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.67620		0.03568	26.93340	0.02693	35.676	10.11	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	694.37270		0.69437	788.03420	0.78803	694.373	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	47.07270		0.04707	35.83420	0.03583	47.073	10.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.58690		9.58690	9.69210	9.69210		10.63	0.00	0	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	390.02200		0.39002	451.16250	0.45116	390.022	10.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	283.12200		0.28312	239.06250	0.23906	283.122	10.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	400.47040		0.40047	462.64130	0.46264	400.470	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	273.57040		0.27357	230.54130	0.23054	273.570	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	395.22350		0.39522	456.87940	0.45688	395.223	10.56	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	278.32350		0.27832	234.77940	0.23478	278.323	10.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.64030		9.64030	9.74500	9.74500		11.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	478.74960		0.47875	537.55140	0.53755	478.750	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	348.44960		0.34845	302.55140	0.30255	348.450	11.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	488.73320		0.48873	548.38900	0.54839	488.733	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	338.43320		0.33843	293.38900	0.29339	338.433	11.02	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	483.72120		0.48372	542.95170	0.54295	483.721	11.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	343.42120		0.34342	297.95170	0.29795	343.421	11.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.11320		10.11320	10.19820	10.19820		13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,911.26430		2.91126	2,992.29420	2.99229	2,911.264	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	48.06430		0.04806	44.09420	0.04409	48.064	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,864.49250		2.86449	2,945.34170	2.94534	2,864.493	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	51.29250		0.05129	47.14170	0.04714	51.293	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,817.89440		2.81789	2,898.55950	2.89856	2,817.894	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	54.69440		0.05469	50.35950	0.05036	54.694	13.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98360		8.98360	9.11540	9.11540		10.51	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	187.63960		0.18764	273.57530	0.27358	187.640	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	144.03960		0.14404	98.17530	0.09818	144.040	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	182.28780		0.18229	267.02720	0.26703	182.288	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	148.68780		0.14869	101.62720	0.10163	148.688	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	177.03380		0.17703	260.56480	0.26056	177.034	10.53	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	153.43380		0.15343	105.16480	0.10516	153.434	10.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.07900		9.07900	9.21150	9.21150		12.52	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	298.37000		0.29837	375.10120	0.37510	298.370	12.51	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	309.37000		0.30937	253.60120	0.25360	309.370	12.51	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	293.79790		0.29380	369.82330	0.36982	293.798	12.52	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	314.79790		0.31480	258.32330	0.25832	314.798	12.52	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	289.62750		0.28963	364.59970	0.36460	289.628	12.54	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
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	320.62750		0.32063	263.09970	0.26310	320.628	12.54	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.15190		0.15190	0.17090	0.17090			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			86.83740		86.83740	102.64500	102.64500			0.00	0	5,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.07060		0.07060	0.03650	0.03650			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			29.63600		29.63600	36.68350	36.68350			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,944.74080		1,944.74080	-142.97050	-142.97050			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			3,230.99380		3,230.99380	-2,967.88580	-2,967.88580			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			29.63600		29.63600	36.68350	36.68350			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			188.75140		188.75140	138.58320	138.58320			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.84820		9.84820	9.79340	9.79340		11.85	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	388.19440		0.38819	358.52350	0.35852	388.194	11.63	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	79.99440		0.07999	105.12350	0.10512	79.994	11.63	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	381.07670		0.38108	351.89230	0.35189	381.077	11.64	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	82.87670		0.08288	108.49230	0.10849	82.877	11.64	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	374.02960		0.37403	345.33340	0.34533	374.030	11.64	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	85.82960		0.08583	111.93340	0.11193	85.830	11.64	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.98640		9.98640	9.93130	9.93130		13.41	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	427.91140		0.42791	407.24720	0.40725	427.911	13.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	281.51140		0.28151	315.94720	0.31595	281.511	13.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	422.78380		0.42278	402.32770	0.40233	422.784	13.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	286.38380		0.28638	321.02770	0.32103	286.384	13.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	417.70320		0.41770	397.45330	0.39745	417.703	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	291.30320		0.29130	326.15330	0.32615	291.303	13.23	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
DAEU	On 21/11/2013	Any day expiry			12.24600		12.24600	12.19300	12.19300		13.58	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	701.74900		0.70175	669.78920	0.66979	701.749	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	345.74900		0.34575	366.78920	0.36679	345.749	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	696.32070		0.69632	664.53020	0.66453	696.321	13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	350.32070		0.35032	371.53020	0.37153	350.321	13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	690.92240		0.69092	659.30100	0.65930	690.922	13.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	354.92240		0.35492	376.30100	0.37630	354.922	13.22	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry			9.12160		9.12160	9.18200	9.18200		9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.25	Call	0.00000		0.00000	5.33990	0.00534	0.000	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.25	Put	128.40000		0.12840	73.33990	0.07334	128.400	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.19	Call	0.00000		0.00000	20.36990	0.02037	0.000	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.19	Put	68.40000		0.06840	28.36990	0.02837	68.400	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.20	Call	0.00000		0.00000	15.69670	0.01570	0.000	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.20	Put	78.40000		0.07840	33.69670	0.03370	78.400	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.21	Call	0.00000		0.00000	12.73910	0.01274	0.000	9.51	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.21	Put	88.40000		0.08840	40.73910	0.04074	88.400	9.51	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry			9.10180		9.10180	9.20000	9.20000		10.42	0.00	10,000	10,000.00
DAUS	On 09/04/2013	Any day expiry	9.20	Call	12.19000		0.01219	0.00000	0.00000	12.190	11.87	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.20	Put	110.39000		0.11039	0.00000	0.00000	110.390	11.87	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.21	Call	10.73930		0.01074	0.00000	0.00000	10.739	12.01	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.21	Put	118.93930		0.11894	0.00000	0.00000	118.939	12.01	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.15	Call	22.64420		0.02264	0.00000	0.00000	22.644	11.14	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.15	Put	70.84420		0.07084	0.00000	0.00000	70.844	11.14	0.00	10,000	10,000.00
DAUS	On 09/04/2013	Any day expiry	9.19	Call	13.82610		0.01383	0.00000	0.00000	13.826	11.72	0.00	0	0.00
DAUS	On 09/04/2013	Any day expiry	9.19	Put	102.02610		0.10203	0.00000	0.00000	102.026	11.72	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.11050		9.11050	9.18950	9.18950		10.99	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	32.05300		0.03205	59.12050	0.05912	32.053	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/04/2013	Any day expiry	9.24	Put	161.55300		0.16155	109.62050	0.10962	161.553	12.18	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	30.00000		0.03000	55.74960	0.05575	30.000	12.26	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	169.50000		0.16950	116.24960	0.11625	169.500	12.26	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	28.07210		0.02807	52.54910	0.05255	28.072	12.35	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	177.57210		0.17757	123.04910	0.12305	177.572	12.35	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	41.64490		0.04164	74.41440	0.07441	41.645	11.84	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	131.14490		0.13114	84.91440	0.08491	131.145	11.84	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry			9.11290		9.11290	9.20000	9.20000		11.24	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	52.15870		0.05216	0.00000	0.00000	52.159	11.92	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	129.25870		0.12926	0.00000	0.00000	129.259	11.92	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	49.19570		0.04920	0.00000	0.00000	49.196	11.99	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	136.29570		0.13630	0.00000	0.00000	136.296	11.99	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	46.38360		0.04638	0.00000	0.00000	46.384	12.07	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	143.48360		0.14348	0.00000	0.00000	143.484	12.07	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	62.01580		0.06202	0.00000	0.00000	62.016	11.69	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	109.11580		0.10912	0.00000	0.00000	109.116	11.69	0.00	10,000	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.12150		9.12150	9.20070	9.20070		11.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,121.58940		1.12159	1,200.77900	1.20078	1,121.589	17.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.08940		0.00009	0.07900	0.00008	0.089	17.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,021.65190		1.02165	1,100.83360	1.10083	1,021.652	16.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.15190		0.00015	0.13360	0.00013	0.152	16.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	921.76220		0.92176	1,000.92880	1.00093	921.762	15.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.26220		0.00026	0.22880	0.00023	0.262	15.93	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	133.67480		0.13367	192.26610	0.19227	133.675	11.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	72.17480		0.07217	51.56610	0.05157	72.175	11.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	34.15990		0.03416	54.94290	0.05494	34.160	12.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	262.65990		0.26266	204.24290	0.20424	262.660	12.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	15.32920		0.01533	25.94600	0.02595	15.329	13.81	0.00	0	5,800.00

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	Put	403.82920		0.40383	335.24600	0.33525	403.829	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	159.37730		0.15938	221.61850	0.22162	159.377	11.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	57.87730		0.05788	40.91850	0.04092	57.877	11.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	146.23300		0.14623	206.70420	0.20670	146.233	11.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	64.73300		0.06473	46.00420	0.04600	64.733	11.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	139.87990		0.13988	199.42380	0.19942	139.880	11.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	68.37990		0.06838	48.72380	0.04872	68.380	11.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.16100		9.16100	9.24050	9.24050		11.66	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	97.80410		0.09780	126.91010	0.12691	97.804	12.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	286.80410		0.28680	236.41010	0.23641	286.804	12.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	62.75110		0.06275	82.82650	0.08283	62.751	13.24	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	411.75110		0.41175	352.32650	0.35233	411.751	13.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	228.68140		0.22868	285.23610	0.28524	228.681	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	107.68140		0.10768	84.73610	0.08474	107.681	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	222.66510		0.22267	278.56610	0.27857	222.665	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	111.66510		0.11167	88.06610	0.08807	111.665	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	216.74680		0.21675	271.98540	0.27199	216.747	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	115.74680		0.11575	91.48540	0.09149	115.747	11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,062.65740		1.06266	1,141.99250	1.14199	1,062.657	14.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.65740		0.00166	1.49250	0.00149	1.657	14.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	963.49070		0.96349	1,042.70400	1.04270	963.491	13.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.49070		0.00249	2.20400	0.00220	2.491	13.51	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.19690		9.19690	9.27680	9.27680		12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	284.23090		0.28423	338.69900	0.33870	284.231	12.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	147.33090		0.14733	121.89900	0.12190	147.331	12.09	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	157.04800		0.15705	191.33930	0.19134	157.048	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	310.14800		0.31015	264.53930	0.26454	310.148	12.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	113.89620		0.11390	139.89310	0.13989	113.896	13.49	0.00	0	7,500.00

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	Put	426.99620		0.42700	373.09310	0.37309	426.996	13.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,003.73640		1.00374	1,082.91710	1.08292	1,003.736	13.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	6.83640		0.00684	6.11710	0.00612	6.836	13.11	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	295.81930		0.29582	351.48200	0.35148	295.819	12.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	138.91930		0.13892	114.68200	0.11468	138.919	12.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	289.98740		0.28999	345.05500	0.34505	289.987	12.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	143.08740		0.14309	118.25500	0.11825	143.087	12.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,101.74090		1.10174	1,181.20960	1.18121	1,101.741	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.84090		0.00484	4.40960	0.00441	4.841	13.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.22930		9.22930	9.30940	9.30940		12.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	100.89830		0.10090	119.69730	0.11970	100.898	14.78	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	671.59830		0.67160	610.29730	0.61030	671.598	14.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	272.94050		0.27294	320.38770	0.32039	272.940	12.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	233.64050		0.23364	200.98770	0.20099	233.640	12.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	268.20960		0.26821	315.11410	0.31511	268.210	12.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	238.90960		0.23891	205.71410	0.20571	238.910	12.67	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	263.54260		0.26354	309.90430	0.30990	263.543	12.69	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	244.24260		0.24424	210.50430	0.21050	244.243	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.23430		9.23430	9.31440	9.31440		12.85	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	168.08380		0.16808	198.24040	0.19824	168.084	13.76	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	443.78380		0.44378	393.84040	0.39384	443.784	13.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	355.32580		0.35533	410.15180	0.41015	355.326	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	171.02580		0.17103	145.75180	0.14575	171.026	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	349.67920		0.34968	403.99840	0.40400	349.679	12.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	175.37920		0.17538	149.59840	0.14960	175.379	12.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	217.07140		0.21707	254.54700	0.25455	217.071	13.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	332.77140		0.33277	290.14700	0.29015	332.771	13.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,144.40360		1.14440	1,223.57070	1.22357	1,144.404	13.43	0.00	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	Put	10.10360		0.01010	9.17070	0.00917	10.104	13.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,047.87290		1.04787	1,126.57160	1.12657	1,047.873	13.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	13.57290		0.01357	12.17160	0.01217	13.573	13.13	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	361.03560		0.36104	416.36960	0.41637	361.036	12.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	166.73560		0.16674	141.96960	0.14197	166.736	12.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.24050		9.24050	9.32070	9.32070		12.89	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	332.31510		0.33232	384.11750	0.38412	332.315	12.64	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	201.81510		0.20182	173.41750	0.17342	201.815	12.64	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	343.02310		0.34302	395.84040	0.39584	343.023	12.61	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	192.52310		0.19252	165.14040	0.16514	192.523	12.61	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	337.63650		0.33764	389.94810	0.38995	337.637	12.62	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	197.13650		0.19714	169.24810	0.16925	197.137	12.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.27290		9.27290	9.35330	9.35330		13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	220.26930		0.22027	253.28030	0.25328	220.269	13.87	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	457.36930		0.45737	409.98030	0.40998	457.369	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	142.69560		0.14270	164.64780	0.16465	142.696	14.96	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	709.79560		0.70980	651.34780	0.65135	709.796	14.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	296.62180		0.29662	340.17930	0.34018	296.622	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	313.72180		0.31372	276.87930	0.27688	313.722	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	292.38260		0.29238	335.48780	0.33549	292.383	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	319.48260		0.31948	282.18780	0.28219	319.483	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	288.46600		0.28847	330.84710	0.33085	288.466	13.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	325.56600		0.32557	287.54710	0.28755	325.566	13.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,093.92770		1.09393	1,172.22560	1.17223	1,093.928	13.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	21.02770		0.02103	18.92560	0.01893	21.028	13.11	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	318.61110		0.31861	364.44620	0.36445	318.611	13.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	285.71110		0.28571	251.14620	0.25115	285.711	13.06	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.30770		9.30770	9.38840	9.38840		13.31	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 23/09/2013	Any day expiry	9.88	Call	173.21140		0.17321	196.84560	0.19685	173.211	15.10	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	745.51140		0.74551	688.44560	0.68845	745.511	15.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	346.23570		0.34624	391.18390	0.39118	346.236	13.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	328.53570		0.32854	292.78390	0.29278	328.536	13.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	341.89280		0.34189	386.48570	0.38649	341.893	13.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	334.19280		0.33419	298.08570	0.29809	334.193	13.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	337.83380		0.33783	381.83630	0.38184	337.834	13.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	340.13380		0.34013	303.43630	0.30344	340.134	13.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	350.62660		0.35063	395.92880	0.39593	350.627	13.27	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	322.92660		0.32293	287.52880	0.28753	322.927	13.27	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.31150		9.31150	9.39220	9.39220		13.33	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	369.58690		0.36959	416.05760	0.41606	369.587	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	308.08690		0.30809	273.85760	0.27386	308.087	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	365.04140		0.36504	411.15670	0.41116	365.041	13.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	313.54140		0.31354	278.95670	0.27896	313.541	13.25	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	271.17460		0.27117	306.28610	0.30629	271.175	13.96	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	469.67460		0.46967	424.08610	0.42409	469.675	13.96	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,140.61580		1.14062	1,218.88800	1.21889	1,140.616	13.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.11580		0.02912	26.68800	0.02669	29.116	13.16	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	374.18100		0.37418	421.00560	0.42101	374.181	13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	302.68100		0.30268	268.80560	0.26881	302.681	13.20	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.34390		9.34390	9.42490	9.42490		13.63	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	328.24250		0.32824	366.86440	0.36686	328.243	13.97	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	454.34250		0.45434	411.96440	0.41196	454.343	13.97	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	177.73640		0.17774	199.69010	0.19969	177.736	15.74	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	903.83640		0.90384	844.79010	0.84479	903.836	15.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	357.40880		0.35741	398.99820	0.39900	357.409	13.74	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	403.50880		0.40351	364.09820	0.36410	403.509	13.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.40	Call	353.62190		0.35362	394.68570	0.39469	353.622	13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	409.72190		0.40972	369.78570	0.36979	409.722	13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	349.87640		0.34988	390.58550	0.39059	349.876	13.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	415.97640		0.41598	375.68550	0.37569	415.976	13.80	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.50570		9.50570	9.58810	9.58810		14.65	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	706.87930		0.70688	761.53220	0.76153	706.879	13.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	311.17930		0.31118	283.43220	0.28343	311.179	13.73	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	717.42790		0.71743	773.16840	0.77317	717.428	13.68	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	301.72790		0.30173	275.06840	0.27507	301.728	13.68	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	712.13460		0.71213	767.08450	0.76708	712.135	13.70	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	306.43460		0.30643	278.98450	0.27898	306.435	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.52970		9.52970	9.61240	9.61240		14.70	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	737.67140		0.73767	792.78000	0.79278	737.671	13.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	317.97140		0.31797	290.38000	0.29038	317.971	13.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	748.24340		0.74824	804.44180	0.80444	748.243	13.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	308.54340		0.30854	282.04180	0.28204	308.543	13.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	742.93890		0.74294	798.33720	0.79834	742.939	13.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	313.23890		0.31324	285.93720	0.28594	313.239	13.76	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			112.67704		112.67704	112.60460	112.60460			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	639.14000		0.63914	711.58000	0.71158	639.140		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.48841	91.56378	8.65574	90.09089			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,383.52000	82.38352	80,910.63000	80.91063	82,383.520		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			8.56868	92.75727	8.74094	91.26546			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	3,665.07000	3.66507	2,173.26000	2.17326	3,665.070		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	81,705.94000	81.70594	80,214.13000	80.21413	81,705.940		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			445.90800	445.90800	442.05400	442.05400			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	129,180.00000	12.91800	90,640.00000	9.06400	129,180.000		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	129,080.00000	12.90800	90,540.00000	9.05400	129,080.000		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	128,980.00000	12.89800	90,440.00000	9.04400	128,980.000		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			451.72100	451.72100	447.81700	447.81700			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	57,310.00000	5.73100	18,270.00000	1.82700	57,310.000		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	57,210.00000	5.72100	18,170.00000	1.81700	57,210.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	57,110.00000	5.71100	18,070.00000	1.80700	57,110.000		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	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			458.21400		458.21400	454.25400	454.25400			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	122,240.00000		12.22400	82,640.00000	8.26400	122,240.000		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	122,140.00000		12.21400	82,540.00000	8.25400	122,140.000		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	122,040.00000		12.20400	82,440.00000	8.24400	122,040.000		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			204.12700		204.12700	203.96200	203.96200			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			206.86600		206.86600	206.69900	206.69900			0.00	0	172.00
IGOV	On 07/11/2013	Index Future			209.89100		209.89100	209.72200	209.72200			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			551.95600		551.95600	552.01200	552.01200			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.13000		94.87000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.13000		94.87000	5.14000	94.86000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.13000		94.87000	5.14000	94.86000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.13000		94.87000	5.15000	94.85000				0.00	400	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.16000		94.84000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.24000		94.76000	5.31000	94.69000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.36000		94.64000	5.44000	94.56000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.70330		7.70330	7.75570	7.75570		8.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	378.94030		0.37894	428.31770	0.42832	378.940	8.98		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	15.64030		0.01564	12.61770	0.01262	15.640	8.98		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	369.96550		0.36997	419.02090	0.41902	369.966	8.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	16.66550		0.01667	13.32090	0.01332	16.665	8.96		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	361.04840		0.36105	409.89270	0.40989	361.048	8.94		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	17.74840		0.01775	14.19270	0.01419	17.748	8.94		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.75230		7.75230	7.80470	7.80470		10.10		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	300.55680		0.30056	340.01730	0.34002	300.557	10.21		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	138.25680		0.13826	125.31730	0.12532	138.257	10.21		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	294.36560		0.29437	333.52180	0.33352	294.366	10.21		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	142.06560		0.14207	128.82180	0.12882	142.066	10.21		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	288.24480		0.28824	327.09690	0.32710	288.245	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	145.94480		0.14594	132.39690	0.13240	145.945	10.20		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.64941		109.25922	6.76622	108.39006			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,871.42000		2.87142	2,002.26000	2.00226	2,871.420		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	2,943.64000		2.94364	2,074.48000	2.07448	2,943.640		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	3,015.80000		3.01580	2,146.64000	2.14664	3,015.800		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.69825		110.68339	6.81938	109.80323			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	4,213.57000		4.21357	3,333.41000	3.33341	4,213.570		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	4,282.94000		4.28294	3,402.78000	3.40278	4,282.940		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	4,352.25000		4.35225	3,472.09000	3.47209	4,352.250		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			5.33799		119.77305	5.42103	119.57114		1.74	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	226.89000		0.22689	143.24000	0.14324	226.890	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	222.00000		0.22200	340.26000	0.34026	222.000	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	239.46000		0.23946	152.44000	0.15244	239.460	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	210.23000		0.21023	325.12000	0.32512	210.230	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	252.44000		0.25244	162.02000	0.16202	252.440	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	198.88000		0.19888	310.37000	0.31037	198.880	1.73	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.34222		121.33433	5.43628	121.13012		1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,878.70000		91.87870	91,674.49000	91.67449	91,878.700	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33596		116.27141	5.44563	116.06404		1.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Call	798.17000		0.79817	671.87000	0.67187	798.170	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	318.58000		0.31858	399.65000	0.39965	318.580	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	810.60000		0.81060	683.18000	0.68318	810.600	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	312.19000		0.31219	392.14000	0.39214	312.190	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	823.13000		0.82313	694.59000	0.69459	823.130	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	305.90000		0.30590	384.73000	0.38473	305.900	1.47		0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.32476		117.83907	5.45384	117.62891		1.28		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	870.45000		0.87045	739.78000	0.73978	870.450	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	325.74000		0.32574	405.23000	0.40523	325.740	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	848.74000		0.84874	719.90000	0.71990	848.740	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	336.42000		0.33642	417.74000	0.41774	336.420	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	859.57000		0.85957	729.81000	0.72981	859.570	1.29		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	331.05000		0.33105	411.45000	0.41145	331.050	1.29		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.14294		132.86835	7.29515	131.31441		10.46		163,428,070.50	1,230	63,614.00
R186	On 02/05/2013	Bond Future	6.75	Call	257.60000		0.25760	112.65000	0.11265	257.600	10.24		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	4,392.82000		4.39282	5,801.81000	5.80181	4,392.820	10.24		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,067.63000		3.06763	2,032.57000	2.03257	3,067.630	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	558.51000		0.55851	1,077.39000	1.07739	558.510	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,142.97000		3.14297	2,093.00000	2.09300	3,142.970	10.43		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	533.73000		0.53373	1,037.70000	1.03770	533.730	10.43		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,219.07000		3.21907	2,154.38000	2.15438	3,219.070	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	509.82000		0.50982	999.07000	0.99907	509.820	10.43		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	4,784.96000		4.78496	3,485.20000	3.48520	4,784.960	10.50		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.60	Put	196.33000		0.19633	450.51000	0.45051	196.330	10.50	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	6,127.22000		6.12722	4,707.10000	4.70710	6,127.220	10.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	82.41000		0.08241	216.23000	0.21623	82.410	10.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.20234		129.31570	7.35962	127.74191		11.92	100,866,246.00	780	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,714.01000		3.71401	2,942.71000	2.94271	3,714.010	11.85	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	3,234.25000		3.23425	4,036.74000	4.03674	3,234.250	11.85	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	120,043.29000		120.04329	118,469.50000	118.46950	120,043.290	12.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.26430		131.17491	7.42735	129.57820		11.65	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,277.84000		14.27784	12,889.12000	12.88912	14,277.840	12.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	705.50000		0.70550	913.49000	0.91349	705.500	12.21	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,921.65000		9.92165	8,728.74000	8.72874	9,921.650	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,663.91000		1.66391	2,067.71000	2.06771	1,663.910	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,990.54000		9.99054	8,793.75000	8.79375	9,990.540	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,642.88000		1.64288	2,042.80000	2.04280	1,642.880	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,059.55000		10.05955	8,858.92000	8.85892	10,059.550	12.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,622.07000		1.62207	2,018.15000	2.01815	1,622.070	12.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.32335		127.65305	7.49199	126.03485		11.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,585.59000		7.58559	6,602.54000	6.60254	7,585.590	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,639.31000		3.63931	4,274.46000	4.27446	3,639.310	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,642.94000		7.64294	6,655.61000	6.65561	7,642.940	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	3,604.06000		3.60406	4,234.93000	4.23493	3,604.060	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	7,700.91000		7.70091	6,709.34000	6.70934	7,700.910	11.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	3,569.52000		3.56952	4,196.15000	4.19615	3,569.520	11.73	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 02/05/2013	Bond Future			294.67092		294.67092	294.17246	294.17246				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	12,280.92000		12.28092	11,782.46000	11.78246	12,280.920			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	12,270.92000		12.27092	11,772.46000	11.77246	12,270.920			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	12,260.92000		12.26092	11,762.46000	11.76246	12,260.920			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			5.20038		108.74173	5.26873	108.63273		1.05		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,873.85000		1.87385	1,982.85000	1.98285	1,873.850	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,857.52000		1.85752	1,966.52000	1.96652	1,857.520	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,841.18000		1.84118	1,950.18000	1.95018	1,841.180	0.99		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.18841		105.75538	5.26978	105.64525		0.94		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,509.70000		68.50970	68,399.57000	68.39957	68,509.700	1.01		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.01		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.13357		107.27582	5.23592	107.16391		0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	123.29000		0.12329	94.31000	0.09431	123.290	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	500.25000		0.50025	583.18000	0.58318	500.250	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	126.50000		0.12650	96.93000	0.09693	126.500	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	492.46000		0.49246	574.80000	0.57480	492.460	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	129.76000		0.12976	99.60000	0.09960	129.760	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	484.72000		0.48472	566.47000	0.56647	484.720	0.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future			5.03995		104.31350	5.17332	104.20007		0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	374.84000		0.37484	309.80000	0.30980	374.840	0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	187.80000		0.18780	236.19000	0.23619	187.800	0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	364.24000		0.36424	300.30000	0.30030	364.240	0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	194.18000		0.19418	243.67000	0.24367	194.180	0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	369.34000		0.36934	304.84000	0.30484	369.340	0.71		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	190.79000		0.19079	239.72000	0.23972	190.790	0.71		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.03237		220.03237	220.03169	220.03169				0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,992.37000		8.99237	8,991.69000	8.99169	8,992.370			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,982.37000		8.98237	8,981.69000	8.98169	8,982.370			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,972.37000		8.97237	8,971.69000	8.97169	8,972.370			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			5.72413		110.79382	5.83162	110.36184		3.96		0.00	0	5,836.00
R203	On 02/05/2013	Bond Future	5.89	Call	878.58000		0.87858	606.69000	0.60669	878.580	3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	212.86000		0.21286	372.95000	0.37295	212.860	3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	907.33000		0.90733	630.04000	0.63004	907.330	3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	201.63000		0.20163	356.32000	0.35632	201.630	3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	936.51000		0.93651	653.90000	0.65390	936.510	3.95		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	190.85000		0.19085	340.22000	0.34022	190.850	3.95		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.75373		112.23803	5.86879	111.80071		3.80	140,185,299.47	1,249	5,000.00	

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	109.11	Call	99,024.83000		99.02483	98,587.51000	98.58751	99,024.830	3.97	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.97	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.78424		109.69155	5.90876	109.24776		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,667.99000		1.66799	1,413.15000	1.41315	1,667.990	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	865.03000		0.86503	1,053.98000	1.05398	865.030	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,462.03000		107.46203	107,018.24000	107.01824	107,462.030	3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,090.16000		1.09016	896.72000	0.89672	1,090.160	3.62	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,355.81000		1.35581	1,606.16000	1.60616	1,355.810	3.62	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,624.98000		1.62498	1,374.15000	1.37415	1,624.980	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	892.86000		0.89286	1,085.82000	1.08582	892.860	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,646.25000		1.64625	1,393.41000	1.39341	1,646.250	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	878.70000		0.87870	1,069.65000	1.06965	878.700	3.65	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.81550		111.17047	5.95016	110.72070		3.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,049.35000		2.04935	1,777.45000	1.77745	2,049.350	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	903.28000		0.90328	1,081.15000	1.08115	903.280	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,630.00000		1.63000	1,393.06000	1.39306	1,630.000	3.43	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,180.76000		1.18076	1,393.59000	1.39359	1,180.760	3.43	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,006.93000		2.00693	1,738.26000	1.73826	2,006.930	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	926.99000		0.92699	1,108.09000	1.10809	926.990	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,028.09000		2.02809	1,757.80000	1.75780	2,028.090	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	915.08000		0.91508	1,094.56000	1.09456	915.080	3.46	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.99791		112.43835	6.08992	111.98108		5.12	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,592.77000		1.59277	1,243.80000	1.24380	1,592.770	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	149.18000		0.14918	257.48000	0.25748	149.180	5.13	0.00	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	6.30	Call	1,633.36000		1.63336	1,280.07000	1.28007	1,633.360	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	140.76000		0.14076	244.74000	0.24474	140.760	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,674.31000		1.67431	1,316.80000	1.31680	1,674.310	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	132.73000		0.13273	232.49000	0.23249	132.730	5.13	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.03969		109.87770	6.13691	109.41473		5.27	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,994.20000		100.99420	100,531.23000	100.53123	100,994.200	5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.08029		111.45736	6.18378	110.98757		4.84	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,471.53000		4.47153	4,087.84000	4.08784	4,471.530	5.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	382.41000		0.38241	468.51000	0.46851	382.410	5.06	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,170.07000		2.17007	1,903.33000	1.90333	2,170.070	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,220.68000		1.22068	1,423.73000	1.42373	1,220.680	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,197.42000		2.19742	1,928.69000	1.92869	2,197.420	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,203.01000		1.20301	1,404.07000	1.40407	1,203.010	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,224.95000		2.22495	1,954.24000	1.95424	2,224.950	4.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,185.54000		1.18554	1,384.62000	1.38462	1,185.540	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.11969		108.92928	6.22961	108.45314		4.92	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,629.86000		2.62986	2,353.52000	2.35352	2,629.860	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,420.71000		1.42071	1,620.51000	1.62051	1,420.710	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,656.27000		2.65627	2,378.32000	2.37832	2,656.270	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,404.29000		1.40429	1,602.48000	1.60248	1,404.290	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,603.58000		2.60358	2,328.84000	2.32884	2,603.580	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,437.28000		1.43728	1,638.68000	1.63868	1,437.280	4.96	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			5.25958		103.80915	5.32131	103.76716		0.41		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,286.04000		1.28604	1,328.03000	1.32803	1,286.040	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,279.09000		1.27909	1,321.08000	1.32108	1,279.090	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,272.14000		1.27214	1,314.13000	1.31413	1,272.140	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.22049		101.40051	5.31658	101.35826		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,402.40000		30.40240	30,360.15000	30.36015	30,402.400	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.94366		102.85839	5.18459	102.81532		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.30000		0.00830	3.72000	0.00372	8.300	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	125.31000		0.12531	163.80000	0.16380	125.310	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.56000		0.00856	3.85000	0.00385	8.560	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	123.77000		0.12377	162.13000	0.16213	123.770	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.83000		0.00883	3.99000	0.00399	8.830	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	122.25000		0.12225	160.48000	0.16048	122.250	0.14		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.20435		107.88526	6.32158	107.23181		6.19		0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,554.69000		1.55469	1,103.59000	1.10359	1,554.690	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	246.18000		0.24618	448.53000	0.44853	246.180	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,597.19000		1.59719	1,139.19000	1.13919	1,597.190	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	233.59000		0.23359	429.04000	0.42904	233.590	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,640.16000		1.64016	1,175.38000	1.17538	1,640.160	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	221.51000		0.22151	410.18000	0.41018	221.510	6.18		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.25151		105.65511	6.37447	104.99348		6.60		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
R207	On 01/08/2013	Bond Future	106.18	Call	98,083.92000	98.08392	97,422.29000	97.42229	98,083.920	6.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.29516	107.17413	6.42478	106.50277		6.22	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,220.62000	3.22062	2,796.58000	2.79658	3,220.620	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,191.83000	1.19183	1,439.15000	1.43915	1,191.830	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,254.63000	3.25463	2,828.14000	2.82814	3,254.630	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,175.08000	1.17508	1,419.95000	1.41995	1,175.080	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,288.80000	3.28880	2,859.85000	2.85985	3,288.800	6.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,158.53000	1.15853	1,400.94000	1.40094	1,158.530	6.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.33828	104.97960	6.47467	104.29924		6.28	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,294.49000	3.29449	2,894.48000	2.89448	3,294.490	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,698.26000	1.69826	1,978.61000	1.97861	1,698.260	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,234.27000	3.23427	2,838.56000	2.83856	3,234.270	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,736.40000	1.73640	2,021.05000	2.02105	1,736.400	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,264.32000	3.26432	2,866.45000	2.86645	3,264.320	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,717.25000	1.71725	1,999.74000	1.99974	1,717.250	6.33	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.31786	103.32910	6.44489	102.53951		7.33	0.00	0	14,280.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,169.37000	2.16937	1,563.68000	1.56368	2,169.370	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	181.54000	0.18154	365.44000	0.36544	181.540	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,220.45000	2.22045	1,607.79000	1.60779	2,220.450	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	171.67000	0.17167	348.60000	0.34860	171.670	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,271.92000	2.27192	1,652.44000	1.65244	2,271.920	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	162.25000	0.16225	332.36000	0.33236	162.250	7.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future			6.36120		104.67602	6.49356	103.87638		7.74	81,647,295.60	780	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	95,631.55000		95.63155	94,831.91000	94.83191	95,631.550	8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.05	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.40629		102.78459	6.54491	101.97325		7.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,674.65000		6.67465	5,998.37000	5.99837	6,674.650	7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	483.33000		0.48333	618.39000	0.61839	483.330	7.90	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,653.38000		3.65338	3,146.49000	3.14649	3,653.380	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,426.80000		1.42680	1,731.25000	1.73125	1,426.800	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,690.97000		3.69097	3,181.15000	3.18115	3,690.970	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,407.16000		1.40716	1,708.68000	1.70868	1,407.160	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,728.73000		3.72873	3,215.99000	3.21599	3,728.730	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,387.74000		1.38774	1,686.34000	1.68634	1,387.740	7.62	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.44959		104.17038	6.59443	103.34812		7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,708.16000		3.70816	3,230.40000	3.23040	3,708.160	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,011.76000		2.01176	2,356.26000	2.35626	2,011.760	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,742.29000		3.74229	3,261.97000	3.26197	3,742.290	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,990.02000		1.99002	2,331.96000	2.33196	1,990.020	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,674.91000		3.67491	3,199.74000	3.19974	3,674.910	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,034.42000		2.03442	2,381.51000	2.38151	2,034.420	7.35	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.93264		82.98258	8.10968	81.40439		16.19	0.00	0	10,695.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,716.66000		1.71666	986.51000	0.98651	1,716.660	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	1,200.19000		1.20019	2,048.23000	2.04823	1,200.190	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Call	1,766.52000		1.76652	1,021.03000	1.02103	1,766.520	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	1,160.52000		1.16052	1,993.22000	1.99322	1,160.520	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,817.17000		1.81717	1,056.34000	1.05634	1,817.170	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	1,121.79000		1.12179	1,939.15000	1.93915	1,121.790	16.09	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.99268		84.06430	8.17437	82.46577		16.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,115.19000		74.11519	72,516.66000	72.51666	74,115.190	17.14	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.05694		82.12814	8.24387	80.50649		18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,197.57000		12.19757	10,828.38000	10.82838	12,197.570	18.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	869.58000		0.86958	1,122.04000	1.12204	869.580	18.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,153.25000		8.15325	7,016.93000	7.01693	8,153.250	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,068.66000		2.06866	2,553.99000	2.55399	2,068.660	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,208.23000		8.20823	7,067.94000	7.06794	8,208.230	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,045.56000		2.04556	2,526.92000	2.52692	2,045.560	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,263.32000		8.26332	7,119.09000	7.11909	8,263.320	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,022.69000		2.02269	2,500.11000	2.50011	2,022.690	18.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.11765		83.23543	8.30961	81.59188		17.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,209.62000		7.20962	6,204.59000	6.20459	7,209.620	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,579.02000		3.57902	4,217.54000	4.21754	3,579.020	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,258.59000		7.25859	6,249.59000	6.24959	7,258.590	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,547.00000		3.54700	4,181.55000	4.18155	3,547.000	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,160.77000		7.16077	6,159.71000	6.15971	7,160.770	17.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,611.30000		3.61130	4,253.79000	4.25379	3,611.300	17.45	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			165.21529	165.21529	165.21570	165.21570			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,075.29000	4.07529	4,075.70000	4.07570	4,075.290		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	4,065.29000	4.06529	4,065.70000	4.06570	4,065.290		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	4,055.29000	4.05529	4,055.70000	4.05570	4,055.290		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			129.37027	129.37027	129.37766	129.37766			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,680.27000	3.68027	3,687.66000	3.68766	3,680.270		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	3,670.27000	3.67027	3,677.66000	3.67766	3,670.270		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	3,660.27000	3.66027	3,667.66000	3.66766	3,660.270		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.24222	137.24222	136.97432	136.97432			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,152.22000	6.15222	5,884.32000	5.88432	6,152.220		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,142.22000	6.14222	5,874.32000	5.87432	6,142.220		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,132.22000	6.13222	5,864.32000	5.86432	6,132.220		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			7.66257		94.89637	7.83466	93.33391		13.76	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,348.92000		2.34892	1,436.71000	1.43671	2,348.920	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	738.58000		0.73858	1,388.83000	1.38883	738.580	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,409.74000		2.40974	1,482.16000	1.48216	2,409.740	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	709.83000		0.70983	1,344.71000	1.34471	709.830	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,471.28000		2.47128	1,528.45000	1.52845	2,471.280	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	681.92000		0.68192	1,301.55000	1.30155	681.920	13.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.72240		96.13332	7.89930	94.55085		14.58	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	85,518.30000		85.51830	83,935.83000	83.93583	85,518.300	15.08	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.78777		93.97797	7.97012	92.37256		15.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,613.73000		8.61373	7,457.28000	7.45728	8,613.730	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,840.42000		1.84042	2,289.38000	2.28938	1,840.420	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,672.00000		8.67200	7,511.66000	7.51166	8,672.000	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,818.83000		1.81883	2,263.90000	2.26390	1,818.830	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,730.38000		8.73038	7,566.16000	7.56616	8,730.380	15.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,797.47000		1.79747	2,238.66000	2.23866	1,797.470	15.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.85074		95.24504	8.03842	93.61798		14.89	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,282.44000		7.28244	6,277.91000	6.27791	7,282.440	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,372.90000		3.37290	3,995.43000	3.99543	3,372.900	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,180.80000		7.18080	6,184.38000	6.18438	7,180.800	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,436.51000		3.43651	4,067.15000	4.06715	3,436.510	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,231.55000		7.23155	6,231.07000	6.23107	7,231.550	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,404.58000		3.40458	4,031.16000	4.03116	3,404.580	14.92	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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	7.96688	84.87005	8.15395	83.09833		16.63	0.00	0	2,034.00
R214	84.31	Call	76,090.43000		76.09043	74,318.71000	74.31871	76,090.430	17.22	0.00	0	0.00
R214	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.22	0.00	0	0.00
R214		On 01/08/2013	Bond Future	8.02427	85.97641	8.21622	84.18172		17.64	0.00	0	0.00
R214	84.31	Call	75,528.51000		75.52851	73,733.82000	73.73382	75,528.510	18.22	0.00	0	0.00
R214	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.22	0.00	0	0.00
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R		On 14/06/2013	Foreign Exchange Future	1.47570	1.47570	1.48850	1.48850		12.53	0.00	0	0.00
YUAN/R	1.39	Call	911.72260		0.09117	1,029.89380	0.10299	911.723	12.51	0.00	0	0.00
YUAN/R	1.39	Put	54.72260		0.00547	44.89380	0.00449	54.723	12.51	0.00	0	0.00
YUAN/R	1.40	Call	826.44420		0.08264	942.74670	0.09427	826.444	12.44	0.00	0	0.00
YUAN/R	1.40	Put	69.44420		0.00694	57.74670	0.00577	69.444	12.44	0.00	0	0.00
YUAN/R	1.41	Call	745.87970		0.07459	858.38680	0.08584	745.880	12.46	0.00	0	0.00
YUAN/R	1.41	Put	88.87970		0.00889	73.38680	0.00734	88.880	12.46	0.00	0	0.00
YUAN/R		On 16/09/2013	Foreign Exchange Future	1.48830	1.48830	1.50120	1.50120		13.27	0.00	0	0.00
YUAN/R	1.49	Call	540.58240		0.05406	611.40230	0.06114	540.582	13.79	0.00	0	0.00
YUAN/R	1.49	Put	557.58240		0.05576	499.40230	0.04994	557.582	13.79	0.00	0	0.00
YUAN/R	1.50	Call	499.54530		0.04995	566.28490	0.05663	499.545	13.92	0.00	0	0.00
YUAN/R	1.50	Put	616.54530		0.06165	554.28490	0.05543	616.545	13.92	0.00	0	0.00
YUAN/R	1.51	Call	462.40750		0.04624	525.45250	0.05255	462.408	14.08	0.00	0	0.00
YUAN/R	1.51	Put	679.40750		0.06794	613.45250	0.06135	679.408	14.08	0.00	0	0.00
Total for Derivatives :										1,256,771,530.13	105,313	1 818 471.00

i-Bonds

AA02		On 28/03/2016	Spot Bond	100.20151	0.00000	100.17015	14.09775			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	110.75157	6.28500	110.45201	27.22993			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.33985	0.00000	100.30373	10.18184		401,359,387,580.00	4,000,000	200,000.00	
AA05	On 22/03/2019	Spot Bond	109.81563	7.30500	109.04617	9.38591		0.00	0	58,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.92488	0.00000	100.88599	7.86667		0.00	0	0.00	
AB011	On 21/11/2023	Spot Bond	100.93792	0.00000	100.89849	7.96776		0.00	0	0.00	
AB012	On 21/11/2022	Spot Bond	8.00000	47.04443	8.00000	47.03423		0.00	0	0.00	
AB013	On 21/11/2018	Spot Bond	104.32767	8.04000	103.63469	11.87515		0.00	0	0.00	
AB06	On 27/03/2015	Spot Bond	103.41978	6.38500	103.14315	26.06654		0.00	0	11,900,000.00	
AB07	On 07/03/2014	Spot Bond	102.93085	6.35000	102.81141	52.19015		411,723,400,000.00	4,000,000	9,900,000.00	
AB08	On 03/05/2017	Spot Bond	101.28113	0.00000	101.24030	10.72872		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	114.37191	7.41500	113.72272	15.69563		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.32797	0.00000	100.29310	80.45671		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	133.25708	0.75000	133.22503	32.84207		0.00	0	0.00	
ABCP13	On 07/12/2023	Spot Bond	277.72145	1.39000	277.17442	3.57135		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	100.82304	0.00000	100.78516	29.14775		403,292,156,172.00	4,000,000	1,000,000.00	
ABFN05	On 17/03/2014	Spot Bond	100.87014	0.00000	100.83868	57.05592		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	101.08390	0.00000	101.04892	14.99443		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.41688	0.00000	100.38043	8.33105		0.00	0	2,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.43560	0.00000	100.39752	7.47522			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.44797	0.00000	100.40881	7.45304			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.45847	6.64500	109.17423	27.79733			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.99250	0.00000	102.95211	28.24959			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.80480	6.95000	103.63232	36.01387			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.38315	0.00000	101.34500	38.44631			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.03663	0.00000	100.99586	28.75731			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.97999	0.00000	99.94007	11.59917			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.01840	0.00000	99.98142	19.57933			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.02000	0.00000	99.97958	9.82637			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.31251	0.00000	100.27308	8.85565			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.71504	6.05000	103.63850	72.80439			0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.42229	0.00000	101.38869	81.46162			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.74208	0.00000	100.71178	86.89010			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.28610	4.50000	131.22760	50.15876			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.18152	2.59000	122.09509	22.85631			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.25801	2.00000	115.22237	8.28553			0.00	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	102.22786	2.90000	102.19117	5.28178			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	119.51791	9.71500	118.95856	20.40243			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.84999	0.00000	99.78930	17.35149			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.19917	0.00000	100.14891	10.64658			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.21083	0.00000	100.15790	10.41410			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35828	0.00000	100.30268	10.70157			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	111.74401	3.30000	111.70159	5.73082			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.77776	100.00000	27.71047			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	168.01668	1.13000	167.73003	2.54009			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.13932	2.91000	149.08585	17.23769			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	174.99491	1.16000	174.63963	3.74283			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	173.64565	1.64000	173.59538	2.39590			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.08609	6.71125	72.61708	7.24518			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.08609	6.71125	72.61708	7.24518			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.71012	84.61000	13.68711			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.97000	0.00000	90.55000	21.89036			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.36246	0.00000	100.32411	12.14955			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	93.08000	0.00000	92.70000	19.73379			0.00	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	35.93067	100.00000	35.86250				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.93000	0.00000	91.51000	18.39738				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.80000	0.00000	92.39000	17.28893				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.77000	0.00000	87.19000	25.87014				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.81000	0.00000	87.18000	24.83876				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.08537	0.00000	100.05121	9.70166				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.91728	0.00000	99.88359	8.89599				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.66000	0.00000	86.92000	23.90656				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.45325	6.49000	111.23942	30.72463				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	103.86000	0.00000	106.07000	26.35116				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.40000	0.00000	91.85000	28.90477				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	94.13000	0.00000	93.35000	27.37371				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.74000	0.00000	92.15000	27.20991				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23936	0.00000	100.20511	8.67687				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.19721	6.17500	116.87622	21.72682				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	106.50000	0.00000	108.50000	83.78248				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.89136	0.00000	99.85454	9.36994				0.00	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	89.99000	0.00000	89.32000	24.67143			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.22000	0.00000	88.47000	23.50485			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	104.16913	1.96000	104.13706	2.25300			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	150.01515	2.16500	149.96754	1.78208			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	199.89980	2.24000	199.83542	2.75720			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000	18.56395			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	110.11000	0.00000	112.11000	78.91283			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	90.06000	0.00000	89.37000	19.58411			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	97.48146	8.25500	96.43376	9.84174			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000	3.44173			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	99.29000	0.00000	101.21000	13.09307			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	100.00000	6.27452	100.00000	6.26225			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	100.00000	12.54891	100.00000	12.52443			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.41337	7.01500	111.64650	10.49547			0.00	0	4,300,000.00
ABS5	On 01/05/2015	Spot Bond	107.69094	6.18500	107.40027	26.96563			0.00	0	3,900,000.00
ABS6	On 01/06/2020	Spot Bond	105.67605	7.69000	104.69972	10.77984			0.00	0	3,100,000.00
ABS7	On 11/09/2026	Spot Bond	100.58782	8.81500	98.81239	9.48944		301,763,460,000.00	3,000,000	6,000,000.00	
ABS9	On 17/03/2016	Spot Bond	107.87095	6.60500	107.47580	16.49511			0.00	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	127.21475	0.75000	127.18409	42.19222		3,053,154,000,000.00	24,000,000	19,500,000.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.63505	4.00000	122.60946		0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	282.47731	1.19000	281.92231	3.53478		0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	126.35491	0.01000	126.32973	5.30530		0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	131.31814	1.07000	131.28416	2.85874		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	100.47152	0.00000	100.42321	94.62014		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.40613	0.00000	100.36723	86.40553		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.16007	100.00000	23.10335		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	100.91020	0.00000	100.86518	86.30692		0.00	0	0.00	
ACL024	On 20/04/2013	Spot Bond	99.82051	0.00000	101.54621	100.45624		0.00	0	0.00	
ACL025	On 31/08/2013	Spot Bond	100.91020	0.00000	100.86518	86.30692		0.00	0	0.00	
ACL026	On 08/05/2013	Spot Bond	101.29418	0.00000	101.26331	95.82113		0.00	0	0.00	
ACL027	On 20/05/2013	Spot Bond	105.45512	8.82500	105.38903	100.99409		0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	107.58300	10.33500	107.23900	24.17583		0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	101.21721	0.00000	101.16708	23.64138		0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.44999	100.00000	100.00000		0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	101.25043	0.00000	101.19894	23.87404		0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	101.72132	0.00000	101.65035	27.16855		0.00	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	100.38112	0.00000	100.34461	80.99346	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.64261	100.00000	100.00000	0.00	0	0.00			
ACL041	On 20/09/2013	Spot Bond	100.37771	0.00000	100.34153	80.97812	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	101.18397	0.00000	101.13521	23.40865	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	56.12695	11.00000	56.09487	8.49591	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.53127	100.00000	100.00000	0.00	0	0.00			
ACL068	On 22/02/2014	Spot Bond	100.90539	0.00000	100.86648	61.05529	0.00	0	0.00			
ACL070	On 31/12/2013	Spot Bond	100.15653	0.00000	100.11705	55.86009	0.00	0	0.00			
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000	21.80513	0.00	0	0.00			
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000	18.30976	0.00	0	0.00			
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000	18.30976	0.00	0	0.00			
ACL075	On 20/09/2013	Spot Bond	100.42307	0.00000	100.38255	81.18259	0.00	0	0.00			
ACL076	On 20/09/2015	Spot Bond	100.44389	0.00000	100.40135	20.96434	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	100.49079	0.00000	100.44374	21.70399	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	100.42296	0.00000	100.38242	20.63449	0.00	0	0.00			
ACL080	On 20/09/2015	Spot Bond	100.43710	0.00000	100.39521	20.85737	0.00	0	0.00			
ACL081	On 20/09/2015	Spot Bond	100.44332	0.00000	100.40083	20.95543	0.00	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	101.43546	0.00000	101.39326	11.60978	0.00	0	0.00			
ACL083	On 30/07/2017	Spot Bond	101.43546	0.00000	101.39326	11.60978	0.00	0	0.00			
ACL084	On 30/07/2017	Spot Bond	101.44461	0.00000	101.40215	11.66465	0.00	0	0.00			
ACL085	On 20/12/2015	Spot Bond	100.41166	0.00000	100.37221	15.76250	0.00	0	0.00			
ACL086	On 30/07/2017	Spot Bond	101.44461	0.00000	101.40215	11.66465	0.00	0	0.00			
ACL087	On 30/07/2017	Spot Bond	101.42631	0.00000	101.38438	11.55490	0.00	0	0.00			
ACL088	On 20/12/2015	Spot Bond	81.63895	0.00000	81.60163	30.45835	0.00	0	0.00			
ACL089	On 20/12/2014	Spot Bond	100.40368	0.00000	100.36499	27.68740	0.00	0	0.00			
ACL091	On 20/12/2013	Spot Bond	100.39758	0.00000	100.35950	57.15515	0.00	0	0.00			
ACL092	On 26/12/2015	Spot Bond	100.28935	0.00000	100.25042	15.46918	0.00	0	0.00			
ACL093	On 20/12/2013	Spot Bond	100.39758	0.00000	100.35950	57.15515	0.00	0	0.00			
ACL095	On 20/12/2018	Spot Bond	100.42865	0.00000	100.38758	8.32904	0.00	0	0.00			
ACL096	On 20/06/2020	Spot Bond	100.44260	0.00000	100.40016	8.17238	0.00	0	0.00			
ACL097	On 20/12/2025	Spot Bond	100.44825	0.00000	100.40527	8.13101	0.00	0	0.00			
ACL098	On 20/12/2025	Spot Bond	100.43695	0.00000	100.39506	7.92265	0.00	0	0.00			
ACL099	On 20/12/2013	Spot Bond	100.36921	0.00000	100.33384	56.90726	0.00	0	0.00			
ACL100	On 20/12/2017	Spot Bond	100.41166	0.00000	100.37221	8.83851	0.00	0	0.00			
ACL102	On 12/07/2013	Spot Bond	99.96569	0.00000	99.93103	98.90185	0.00	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	110.99011	7.98000	109.98923	9.72068				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.37779	0.00000	100.34160	56.98161				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.11451	7.21500	103.01891	56.71152				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.27597	0.00000	101.23788	64.26754				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.44600	0.00000	101.40511	8.76103				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.25249	0.00000	102.20738	8.71125				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	0.00000	100.00000	10.90257				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.35126	0.00000	101.31271	64.82857				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.82490	100.00000	4.81416				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.01970	100.00000	5.00865				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.74564	0.00000	74.70553	14.59513				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	136.05376	0.00000	137.53445	2.19230				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	136.06040	0.00000	137.54033	2.27685				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42291	0.00000	100.38238	7.72123				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.91343	0.00000	100.87728	41.81803				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.91343	0.00000	100.87728	41.81803				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.35126	0.00000	101.31271	64.82857				0.00	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	100.78465	0.00000	100.74771	41.12292			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40875	0.00000	100.36958	39.25986			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40536	0.00000	100.36651	39.21866			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.63819	0.00000	101.59127	7.49518			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.71758	0.00000	100.67840	13.22000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.63809	0.00000	101.59121	7.48484			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.41979	0.00000	101.37815	11.44339			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.25180	0.00000	102.21115	11.37538			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.53605	0.00000	100.49722	27.71816			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.92111	0.00000	100.87843	11.31431			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.27735	0.00000	100.23851	10.76775			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42463	0.00000	100.38393	7.73076			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.59962	0.00000	101.51989	63.78239			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.53009	0.00000	100.49590	56.83164			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.34994	0.00000	100.31642	56.73865			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41572	0.00000	100.37589	10.91628			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.01786	0.00000	100.98435	62.68141			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37039	0.00000	100.33491	27.20886			0.00	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	100.36073	0.00000	100.32618	27.07097				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37948	0.00000	100.34313	27.33863				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41459	0.00000	100.37487	10.89626				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39474	0.00000	100.35692	10.54589				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37210	0.00000	100.33645	27.23319				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37835	0.00000	100.34211	27.32241				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.57097	10.23000	100.51644	10.69960				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38444	0.00000	100.34760	20.02807				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37494	0.00000	100.33902	27.27374				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52499	0.00000	100.47472	40.66653				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96698	0.00000	100.87408	19.98752				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.35218	0.00000	100.31853	56.81988				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	111.04421	8.11500	110.26779	11.98297				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41283	0.00000	100.37327	9.64161				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.69298	1.75000	105.66175	5.18086				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37778	0.00000	100.34159	27.31430				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37876	0.00000	100.34246	19.93887				0.00	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	100.40152	0.00000	100.36315	9.57145			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41552	0.00000	100.37579	8.02240			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38753	0.00000	100.35049	7.50353			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.38024	0.00000	100.34391	81.02264			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41272	0.00000	100.37327	39.39946			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39873	0.00000	100.36061	20.36885			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42949	0.00000	100.38844	10.07916			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.40152	0.00000	100.36315	9.57145			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41832	0.00000	100.37832	8.07428			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.41048	0.00000	100.37125	9.73394			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.41272	0.00000	100.37327	7.63403			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39565	0.00000	100.35783	12.61264			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41944	0.00000	100.37934	7.88173			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42670	0.00000	100.38590	8.01695			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.33813	0.00000	100.30583	80.82558			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.34150	0.00000	100.30888	80.84621			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.36790	0.00000	100.33274	19.87817			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.37631	0.00000	100.34035	15.29172			0.00	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	100.42837	0.00000	100.38742	7.92574				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.42837	0.00000	100.38742	7.92574				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.46020	0.00000	100.41619	10.63739				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.40433	0.00000	100.36568	8.83931				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.45573	0.00000	100.41215	10.55621				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.45741	0.00000	100.41366	10.58666				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.46020	0.00000	100.41619	10.63739				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.33085	0.00000	87.29630	7.28449				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.43787	0.00000	100.39600	8.09399				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.43787	0.00000	100.39600	8.09399				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	102.02591	0.00000	103.19250	0.01546				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	102.75550	0.00000	103.93007	0.01409				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.37631	0.00000	100.34035	8.81039				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.68601	0.00000	100.65681	89.61985				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.67141	0.00000	100.64222	89.40027				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.37239	0.00000	100.33680	1.41508				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	99.98929	54.76794	99.98929	54.76793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	101.45511	0.00000	101.41149	1.47769			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.48804	0.00000	100.45846	87.72880			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.99837	100.00000	3.98835			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.83527	0.00000	100.79977	29.04740			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.93241	0.00000	100.89279	29.68032			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.99708	0.00000	100.95471	30.10198			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.48201	0.00000	101.44604	17.48770			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.65018	0.00000	101.61005	18.27669			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.87437	0.00000	101.82868	19.32634			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.49721	7.33500	105.74577	9.19295			0.00	0	4,000,000.00
AIR02	On 30/04/2023	Spot Bond	128.51471	8.22500	126.72202	14.23272			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.65508	100.00000	39.55795			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.37738	6.48500	111.97421	17.20911			0.00	0	13,100,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.47935	100.00000	34.39398			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.77635	100.00000	16.73902			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	157.27976	2.41500	157.22761	5.19818			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.18626	4.00000	125.13386	46.39914			0.00	0	6,900,000.00
ANG02	On 11/10/2013	Spot Bond	99.96787	0.00000	99.93577	99.17408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG03	On 18/04/2013	Spot Bond	101.74538	0.00000	101.71555	97.55331				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.22350	0.00000	100.18642	12.00260				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.01293	7.58500	109.29190	9.90627				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.88342	0.00000	99.84938	21.67496				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.87802	0.00000	99.84248	9.10050				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.58778	100.00000	55.45164				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.18268	0.00000	101.14661	9.92546				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.24778	6.77500	110.89495	20.72836				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.16879	0.00000	100.12606	9.95405				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.48797	0.00000	100.45015	82.22479				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.32593	6.45000	101.26088	72.27420			709,281,510,000.00	7,000,000	3,500,000.00	
BAW6	On 02/10/2014	Spot Bond	100.15276	0.00000	100.11407	38.06582				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.67594	6.93000	102.50378	35.51305				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	109.29189	7.51500	108.59761	11.16935				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.18355	0.00000	101.14575	63.74915				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.20267	9.94337	103.96067	19.43602				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.21588	0.00000	100.16160	85.66182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	102.04298	10.06613	101.86423	23.30383			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.98915	10.08354	101.81293	23.29327			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.21573	0.00000	100.16145	15.12447			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.97872	10.09969	101.78850	18.91719			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.44551	10.64163	103.72066	12.75460			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.22114	0.00000	100.16552	18.19968			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.22114	0.00000	100.16552	18.19968			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.22120	0.00000	100.16558	18.19967			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.45179	10.19337	101.21514	18.74059			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.24954	10.15647	102.02299	19.50877			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.04298	10.06613	101.86423	23.30383			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70784	10.00530	102.43924	16.19628			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35498	9.15020	102.05108	12.93058			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.20928	0.00000	100.15661	14.83610			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.20544	0.00000	100.15400	13.01209			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.20544	0.00000	100.15400	13.01209			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.19388	0.00000	100.14534	39.65016			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000	21.62081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	101.25210	10.00775	100.85196	12.65921				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.30098	11.09000	100.24071	13.34156				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691	11.56293				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.38445	10.22500	99.84945	2.31379				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242	12.08427				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.14626	0.00000	100.10966	78.61818				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.18545	0.00000	100.13902	16.80643				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.25235	12.22500	100.20183	8.74306				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.20230	0.00000	100.15164	0.59929				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.67067	10.10750	101.58853	1.60309				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.19598	0.00000	100.14691	1.39503				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.20124	0.00000	100.15086	1.39482				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.20124	0.00000	100.15086	1.39482				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.62073	1.43264				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.19346	0.00000	100.14502	8.71438				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.14626	0.00000	100.10966	52.07315				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.18385	12.94337	103.92923	22.16472				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	104.01408	14.07547	103.48396	17.94649			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.74438	12.93955	102.35787	17.10627			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.26908	0.00000	100.20167	13.21544			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.26908	0.00000	100.20167	0.24451			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.26908	0.00000	100.20167	0.22407			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.27943	0.00000	100.20942	0.14186			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.55708	100.00000	7.54274			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.15396	100.00000	19.10706			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.43227	100.00000	17.38956			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.76066	100.00000	10.73430			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.78391	100.00000	10.75779			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.01015	100.00000	12.97828			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.27307	100.00000	11.24546			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.22133	0.00000	100.16570	40.48683			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.22670	0.00000	100.16973	22.90197			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	173.69644	1.10000	173.46812	2.44568			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	156.08256	7.14500	151.00595	11.55089			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	156.23496	7.14500	151.19566	5.31783			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.07907	7.53000	102.98777	11.70194			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.36211	0.00000	101.31719	43.99466			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.14423	0.00000	100.03308	83.14586			0.00	0	80,000,000.00
BD310C	On 18/02/2014	Spot Bond	100.97715	0.00000	100.93847	61.63245			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.85159	0.00000	100.82358	62.75469			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.04500	0.00000	101.01267	83.20527			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.15925	0.00000	101.12459	63.94110			0.00	0	20,000,000.00
BD311E	On 07/12/2023	Spot Bond	100.66705	0.00000	100.62770	7.68053			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38865	0.00000	100.35140	39.01611			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.18312	100.00000	38.08751			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	82.39384	100.00000	82.21703			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.24270	6.88500	100.60230	6.76265			0.00	0	145,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.40714	0.00000	101.37127	13.81578			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.41794	0.00000	101.38179	13.87043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.45034	0.00000	101.41335	14.03430				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.55832	0.00000	101.51856	14.58010				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.66628	0.00000	101.62375	15.12515				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.96833	0.00000	101.91801	16.64742				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.68706	100.00000	6.67050				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.19882	0.00000	101.16349	11.11188			449,225,798,658.19	4,439,042		0.00
BG32A2	On 30/10/2016	Spot Bond	101.26567	0.00000	101.22841	11.49818				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.29432	0.00000	101.25623	11.66363				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.30387	0.00000	101.26550	11.71876				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.41843	0.00000	101.37675	12.37982				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.57113	0.00000	101.52501	13.25963				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.18528	100.00000	4.17491				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.18528	100.00000	4.17491				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.44938	0.00000	100.41455	10.10348				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.48807	0.00000	100.45025	10.65941				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.49861	0.00000	100.45998	10.81097				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.77869	7.23500	105.26954	12.14854				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.53023	0.00000	100.48915	11.26550				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	100.58627	0.00000	100.54085	10.85218			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.79323	6.17500	106.63330	40.11498		256,303,752,000.00	2,400,000	4,300,000.00	
BID04	On 23/11/2017	Spot Bond	100.77018	0.00000	100.73484	8.56030		932,124,178,523.50	9,250,000	3,825,000.00	
BIDC26	On 02/08/2013	Spot Bond	98.29410	0.00000	98.26418	76.35923			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.60711	0.00000	99.57905	92.66831			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	98.99036	0.00000	98.96192	83.66713			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.73148	0.00000	100.70036	15.28893			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.13389	100.00000	7.11603			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.87909	0.00000	100.84211	7.46264			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.73407	0.00000	100.70285	15.30880			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.77691	0.00000	100.74387	15.63666			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.85471	0.00000	100.81838	16.23233			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.17777	0.00000	101.12772	18.70815			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.71051	0.00000	101.63846	14.50697			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.47034	0.00000	100.43388	87.20969			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On 01/07/2013	Spot Bond	100.30429	0.00000	100.26853	83.35696			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41176	0.00000	100.37232	57.27909			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	101.97245	0.00000	101.94064	90.81109			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.23433	100.00000	10.20926			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.73447	6.80000	114.54463	38.36600			0.00	0	3,400,000.00
CBL08	On 02/11/2016	Spot Bond	124.37034	8.11500	123.75849	20.20933		994,962,720,000.00	8,000,000	2,000,000.00	
CBL09	On 29/01/2017	Spot Bond	101.98066	0.00000	101.92354	15.48457			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.25755	0.00000	101.21745	43.57302			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.75437	7.81500	111.24434	19.74438			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	106.91223	9.89500	106.23971	12.41898			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.78493	0.00000	101.73089	11.75543			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.19372	10.14500	107.48696	13.20013			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.29952	0.00000	101.26180	21.64649			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	108.08572	8.16500	107.45791	14.97527			0.00	0	2,500,000.00
CBL17	On 23/08/2019	Spot Bond	101.15115	0.00000	101.09834	10.99995			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	103.54042	10.58500	102.81434	12.37610			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.22658	0.00000	101.18756	17.24679			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.71034	0.00000	100.65742	10.40265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	127.39786	8.97500	125.63299	13.33004				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	123.73568	8.77500	121.89920	12.97475				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	121.95822	8.32500	120.00214	9.91431				0.00	0	42,600,000.00
CGR10	On 08/12/2016	Spot Bond	100.94077	0.00000	100.88342	14.49698				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.62425	10.36500	104.14402	19.23928				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.23421	0.00000	101.18841	31.09863				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.79548	0.00000	102.72285	49.32474				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.22093	0.00000	103.13708	30.97393				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80490	0.00000	100.75873	22.22178				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.80952	0.00000	100.74676	42.70520				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40897	0.00000	100.36979	86.40516				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40897	0.00000	100.36979	86.40516				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40897	0.00000	100.36979	86.40516				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.90507	0.00000	100.86031	86.29358				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41180	0.00000	100.37236	86.42567				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38343	0.00000	100.34670	86.22062				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36071	0.00000	100.32616	86.05659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	101.06495	0.00000	101.03550	92.30999			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.67365	0.00000	101.60465	26.83525			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.15657	0.00000	100.11709	83.38848			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.65510	0.00000	101.58687	26.70558			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38339	0.00000	100.34666	80.99047			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36352	0.00000	100.32869	80.90102			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.75309	0.00000	101.68080	27.39066			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.90566	0.00000	100.86676	88.04233			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.86350	0.00000	100.82640	87.95262			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.00440	0.00000	100.95473	86.53274			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41747	0.00000	100.37749	86.46667			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39762	0.00000	100.35953	86.32315			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40324	0.00000	100.36461	81.07993			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.55331	9.89500	102.44247	73.33135			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	99.76335	9.62000	106.50800	97.16470			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.67591	7.47500	101.57788	72.14341			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.24382	0.00000	101.19260	89.22678			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52513	0.00000	100.47485	58.24465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	101.00010	0.00000	100.95635	57.83879			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.00010	0.00000	100.95635	57.83879			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.83205	0.00000	101.49754	97.29448			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.15396	0.00000	101.11167	30.56681			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.32476	100.00000	21.27310			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.15167	100.00000	21.10042			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42298	0.00000	100.38244	15.90353			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.80806	100.00000	48.68584			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.51397	100.00000	45.40127			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39178	0.00000	100.35423	15.38409			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.64929	0.00000	100.59898	14.87190			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.73398	10.11000	102.67802	12.42116			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.64929	0.00000	100.59898	14.87190			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.03476	0.00000	100.00008	11.93463			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.97612	0.00000	100.90039	44.35678			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91769	0.00000	100.82973	45.42578			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.30268	2.76000	109.26428	7.95381			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	0.00000	101.04023	15.69289			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.19872	3.14000	109.15812	3.09997			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.90477	8.25000	100.86045	14.69522			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.10054	0.00000	101.01511	45.59414			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.64929	0.00000	100.59898	14.87190			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.64929	0.00000	100.59898	14.87190			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.82809	3.10000	108.78815	3.52706			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.77092	2.40000	108.73509	8.34977			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61138	0.00000	100.55276	14.33394			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47582	0.00000	100.43025	86.88901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond	100.57624	0.00000	100.52104	58.69555	0.00	0	0.00			
CLN213	On 12/10/2014	Spot Bond	99.96722	0.00000	99.93418	30.64271	0.00	0	0.00			
CLN214	On 12/10/2014	Spot Bond	99.96673	0.00000	99.93320	30.70898	0.00	0	0.00			
CLN215	On 17/10/2016	Spot Bond	103.76950	7.23500	103.32229	12.97797	0.00	0	0.00			
CLN216	On 11/10/2014	Spot Bond	99.98284	0.00000	99.94858	37.83957	0.00	0	0.00			
CLN217	On 11/10/2014	Spot Bond	99.98313	0.00000	99.94940	30.82370	0.00	0	0.00			
CLN219	On 20/10/2016	Spot Bond	99.77121	0.00000	101.45663	12.15772	0.00	0	0.00			
CLN220	On 20/10/2016	Spot Bond	99.78015	0.00000	101.46598	12.15611	0.00	0	0.00			
CLN221	On 20/10/2016	Spot Bond	103.93136	7.28500	107.79495	16.40777	0.00	0	0.00			
CLN222	On 20/10/2016	Spot Bond	103.93136	7.28500	107.79495	16.40777	0.00	0	0.00			
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835	42.59249	0.00	0	0.00			
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329	42.85669	0.00	0	0.00			
CLN225	On 09/12/2016	Spot Bond	107.14658	7.33500	106.68244	14.80389	0.00	0	0.00			
CLN226	On 20/12/2016	Spot Bond	100.43430	0.00000	100.39268	11.19608	0.00	0	0.00			
CLN227	On 20/12/2016	Spot Bond	100.48292	0.00000	100.43663	12.05631	0.00	0	0.00			
CLN228	On 14/06/2013	Spot Bond	100.44062	0.00000	100.40786	87.13273	0.00	0	0.00			
CLN229	On 14/06/2013	Spot Bond	100.44355	0.00000	100.41056	87.14930	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	99.88318	0.00000	99.84912	30.34864				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.88318	0.00000	99.84912	30.34864				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.13903	100.17539	46.02708				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.81512	0.00000	101.64489	97.29066				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.81512	0.00000	101.64489	97.29066				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.70172	0.00000	100.64735	15.61056				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.99249	0.00000	100.95615	11.13623				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44093	0.00000	100.39869	11.31112				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.79148	0.00000	100.75513	28.99413				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.84759	0.00000	100.80867	11.41151				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.14242	9.35000	101.09137	10.95580				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.14242	9.35000	101.09137	10.95580				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.79077	0.00000	100.75437	28.92128				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.79316	0.00000	100.75665	28.93807				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210	15.98521				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.34804	0.00000	101.28614	15.80971				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47565	0.00000	100.44027	27.56587				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.32070	0.00000	101.26005	15.51635				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	100.26611	0.00000	100.23032	26.88962	0.00	0	0.00			
CLN251	On 26/03/2015	Spot Bond	100.26611	0.00000	100.23032	26.88962	0.00	0	0.00			
CLN252	On 26/03/2015	Spot Bond	100.26611	0.00000	100.23032	26.88962	0.00	0	0.00			
CLN253	On 26/03/2015	Spot Bond	100.26611	0.00000	100.23032	26.88962	0.00	0	0.00			
CLN254	On 26/03/2015	Spot Bond	100.26611	0.00000	100.23032	26.88962	0.00	0	0.00			
CLN255	On 26/03/2015	Spot Bond	100.27340	0.00000	100.23663	27.03451	0.00	0	0.00			
CLN256	On 26/03/2017	Spot Bond	100.28541	0.00000	100.24702	10.51083	0.00	0	0.00			
CLN257	On 26/03/2017	Spot Bond	100.28541	0.00000	100.24702	10.51083	0.00	0	0.00			
CLN258	On 26/03/2017	Spot Bond	100.28541	0.00000	100.24702	10.51083	0.00	0	0.00			
CLN259	On 26/03/2017	Spot Bond	100.28541	0.00000	100.24702	10.51083	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	100.28541	0.00000	100.24702	10.51083	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	100.28743	0.00000	100.24876	10.56033	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	108.50444	7.91500	107.74851	9.78854	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.51143	0.00000	100.46246	40.46669	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.87426	0.00000	100.83928	41.67928	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.38154	0.00000	100.34825	57.33013	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.38154	0.00000	100.34825	57.33013	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.31229	0.00000	101.27346	10.57620			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49936	0.00000	100.45151	11.14307			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.24295	0.00000	101.18533	15.02979			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58393	0.00000	100.52796	12.66321			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39593	0.00000	100.35808	9.41874			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39312	0.00000	100.35556	9.36795			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40320	0.00000	100.36456	9.41783			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.85450	0.00000	100.81779	9.68779			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.97081	0.00000	100.92626	11.21839			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.97001	0.00000	100.92541	11.19020			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40206	0.00000	100.36354	9.39752			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54636	0.00000	100.49407	22.68539			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65331	0.00000	100.61478	9.73776			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.34199	0.00000	100.30580	19.83756			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24735	0.00000	100.21165	19.53233			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.38192	0.00000	100.34542	20.05589			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44624	0.00000	100.40357	10.33256			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44624	0.00000	100.40357	10.33256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.44624	0.00000	100.40357	10.33256			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44624	0.00000	100.40357	10.33256			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.10230	0.00000	101.06409	10.28527			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.78298	0.00000	100.74425	9.89762			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.32629	0.00000	100.28266	10.45278			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.32629	0.00000	100.28266	10.45278			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.32232	0.00000	100.27922	10.35242			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.17171	0.00000	100.12874	10.25218			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.32232	0.00000	100.27922	10.35242			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.17278	0.00000	100.12953	10.32453			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.45852	0.00000	100.41467	1.48941			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.17171	0.00000	100.12874	10.25218			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.17171	0.00000	100.12874	10.27463			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.17278	0.00000	100.12953	10.32453			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.62282	100.00000	5.60920			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	0.00000	106.86951	5.12550			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.45183	0.00000	100.40862	1.48975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	107.62975	0.00000	107.62975	1.13826			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	0.00000	106.33159	1.19435			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	107.13774	0.00000	107.13774	1.15919			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000	97.59358			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000	79.69432			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	0.00000	100.00000	97.59358			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	0.00000	100.00000	79.69432			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000	1.43369			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.00000	100.00000	1.43369			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	0.00000	106.74459	1.10516			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.84510	0.00000	100.80208	0.01757			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	102.48932	9.53500	101.39031	9.44804			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	100.62392	10.04500	99.61532	12.05016			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.16431	0.00000	100.12318	2.20769			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.46688	0.00000	100.42223	0.01453			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.60311	0.00000	100.56129	0.01757			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.54509	0.00000	100.50595	2.55649			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.60532	0.00000	100.56184	1.02196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	102.54505	8.80500	102.36113	12.07634			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.25030	0.00000	100.21171	8.82751			0.00	0	20,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.32855	100.00000	22.27859			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.32855	100.00000	22.27859			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.14012	7.01000	36.12671	0.68074			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.15305	0.00000	101.11905	97.33287			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.15305	0.00000	101.11905	97.33287			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	162.92578	0.00000	158.81798	6.14880			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	102.34701			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	102.36533			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	0.00000	100.00000	14.10729			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	99.83322	6.77500	104.56241	106.50882			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	131.67495	7.53000	129.64436	10.07135			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	156.08256	7.14500	151.00595	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	156.23496	7.14500	151.19566	0.00011			0.00	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	82.32858	0.00000	82.29029	21.87134			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.17748	0.00000	82.13886	21.91740			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	99.99983	0.00000	99.96112	11.44564			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	99.99983	0.00000	99.96112	11.44564			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.43993	0.00000	100.39777	13.25228			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40826	0.00000	100.36913	10.78617			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41453	0.00000	100.37481	9.67207			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.00000	0.00000	101.79375	99.62441			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41272	0.00000	100.37327	9.77456			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.46876	0.00000	101.42927	10.83686			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.37127	0.00000	100.33579	1.41513			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.71506	7.83500	108.40144	16.19765			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.57519	5.99500	104.53425	104.60698			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.08912	7.80500	107.33523	12.35353			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	127.09473	8.75500	125.70561	13.57659			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.01550	7.28500	111.64501	21.48231			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	114.71452	8.30500	113.57536	9.96493			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	101.96991	8.83500	100.83663	9.18238			0.00	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	102.70509	9.87500	100.89999	10.24574			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.75002	0.00000	100.71295	28.74550			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.76685	0.00000	100.72897	11.09829			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.73030	0.00000	100.69316	28.62674			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.21048	0.00000	101.17358	22.16621			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.01088	0.00000	100.98199	92.33620			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.63806	0.00000	100.60906	88.10074			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.48234	0.00000	100.45311	84.82562			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.32795	0.00000	100.29814	77.60788			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.16442	0.00000	101.13112	16.37451			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.24165	6.79500	100.71270	9.13137			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.14301	0.00000	101.11407	97.22856			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.18336	0.00000	100.06135	56.95330			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.19267	0.00000	100.06808	22.49056			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.17140	0.00000	100.12237	82.89923			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.62823	6.23500	102.54440	75.68627			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.35555	6.03500	129.88348	19.49743			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	115.06960	6.94000	114.04298	9.84006			9,341,119,988.80	81,178	47,930,000.00
DV23	On 27/02/2023	Spot Bond	118.26236	7.51500	116.96043	9.50001			1,418,379,378,135.28	11,993,498	312,421,000.00
E170	On 01/08/2020	Spot Bond	142.52736	6.53000	141.26746	11.68288			0.00	0	23,500,000.00
EDC01	On 04/04/2016	Spot Bond	105.33082	0.00000	105.26743	17.86112			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97434	0.00000	100.92586	35.80278			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.05645	0.00000	101.00389	14.53729			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11111	0.00000	101.05583	5.89920			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.16568	0.00000	101.10768	2.39191			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.92358	0.30000	129.89976	13.60996			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	119.70486	1.59500	1.59500	119.68765			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	106.13612	1.68500	106.10508	2.54943			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	115.11329	8.15500	114.04078	11.17730			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	115.86185	8.11500	114.71409	10.10603			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	112.15482	8.92500	110.47262	13.29536			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.88880	0.00000	100.85292	21.27295			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.98392	0.00000	100.95208	62.67905			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.73929	0.00000	100.71030	89.61490			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.24123	100.00000	35.15585			0.00	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	57.74788	100.00000	57.60327				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	98.66094	100.00000	98.40199				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	93.71421	100.00000	93.48051				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.53161	3.00000	127.48514	32.10904				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	108.80194	10.19500	108.47957	27.81922				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.29220	0.00000	106.24374	21.35109				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.60245	0.00000	101.55906	11.60336				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.00000	1.54797	100.00000	1.54308				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	5.00000	100.01350	5.00000	100.00000				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.05957	0.00000	101.01770	30.29742				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.96942	0.00000	100.93112	42.20968				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.94399	0.00000	100.90624	7.70441				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.08036	0.00000	101.03767	42.78140				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.04727	0.00000	101.00540	8.54248				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.85834	0.00000	100.82443	89.23895				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.89308	0.00000	100.85780	41.81637				0.00	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			100.92089	0.00000	100.88452	21.46938			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond			100.86251	0.00000	100.82844	89.24725			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond			100.86815	0.00000	100.83344	7.08889			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond			100.90953	0.00000	100.87316	7.42472			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond			105.47782	5.65500	105.15045	20.37016			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond			112.66127	6.22000	116.57495	13.12292		12,319,059,229.42		109,346	159,265,000.00
ES23	On 25/01/2023	Spot Bond			122.66419	7.05000	121.32139	10.01417		135,509,829,305.18		1,104,722	38,266,000.00
ES26	On 02/04/2026	Spot Bond			101.34493	7.70500	99.48499	8.01603		217,065,942,355.29		2,141,853	13,905,000.00
ES33	On 15/09/2033	Spot Bond			91.21626	8.46500	8.63000	89.73633		471,243,175,520.94		5,166,219	641,803,373.00
FIFB01	On 24/08/2015	Spot Bond			100.81190	0.00000	100.77462	21.30954			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond			100.18624	0.00000	99.98456	81.19371			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond			100.40204	0.00000	100.37226	85.03436			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond			100.00000	12.10663	100.00000	12.07631			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond			100.00000	11.78137	100.00000	11.75186			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond			101.01179	0.00000	100.97406	90.02168			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond			101.04854	0.00000	101.00943	90.09125			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond			101.16605	0.00000	101.12255	90.31382			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond			101.23212	0.00000	101.18615	90.43901			0.00	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	104.28430	6.28500	104.06912	36.67227			0.00	0	14,400,000.00
FRB05	On 21/12/2018	Spot Bond	104.86993	7.98500	104.16373	11.26052			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.48333	0.00000	100.45104	11.74471			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.48327	0.00000	100.45098	8.48565			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.45899	0.00000	101.41947	12.18447			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.01386	0.00000	101.96721	8.46825			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.09413	9.78500	112.37693	14.50053			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.65761	0.00000	98.61793	9.22665			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	64.35035	100.00000	64.19994			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.84364	0.00000	101.71010	83.30292			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	130.28823	1.17000	130.25380	2.91699			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	281.51832	1.23000	280.96492	3.54206			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	150.38875	2.14500	150.34119	1.77775			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	203.27496	2.13000	203.21067	2.72685			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.57407	6.44500	116.21720	21.88198			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.35869	100.00000	26.30068			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.35869	100.00000	26.30068			0.00	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	54.15245	8.16700	54.13834	3.66135			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.12332	9.50800	34.11448	3.36682			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.89117	9.74000	32.88241	3.62228			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	83.08297	100.00000	82.89833			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.44693	0.00000	103.39077	47.54495			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.39071	0.00000	101.35051	98.11664			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.29692	0.00000	101.23737	15.36089			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70265	0.00000	100.63538	59.83023			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43738	0.00000	100.39550	57.50212			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.25886	0.00000	101.20106	15.02667			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.25886	0.00000	101.20106	15.02667			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.93020	0.00000	100.87915	10.19448			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.23625	0.00000	101.17949	14.82813			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49654	0.00000	100.44896	11.14346			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.76828	0.00000	100.73211	91.40533			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.67936	0.00000	100.62672	15.29547			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42302	0.00000	100.38249	9.82437			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46942	0.00000	100.42444	10.65659			0.00	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	100.53804	0.00000	100.48655	40.94395	0.00	0	0.00			
FRC115	On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	10.09329	0.00	0	0.00			
FRC116	On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	9.79505	0.00	0	0.00			
FRC117	On 15/06/2016	Spot Bond	100.66887	0.00000	100.61705	15.14773	0.00	0	0.00			
FRC118	On 20/06/2017	Spot Bond	100.46020	0.00000	100.41619	10.63739	0.00	0	0.00			
FRC119	On 20/06/2017	Spot Bond	100.56575	0.00000	100.51159	12.56382	0.00	0	0.00			
FRC120	On 20/06/2017	Spot Bond	100.61272	0.00000	100.55405	13.42465	0.00	0	0.00			
FRC121	On 20/06/2017	Spot Bond	100.43620	0.00000	100.39449	10.20097	0.00	0	0.00			
FRC122	On 20/06/2017	Spot Bond	105.16535	0.00000	105.11159	10.70724	0.00	0	0.00			
FRC123	On 20/06/2017	Spot Bond	100.67823	0.00000	100.61324	14.62879	0.00	0	0.00			
FRC124	On 20/06/2017	Spot Bond	100.45183	0.00000	100.40862	10.48517	0.00	0	0.00			
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000	8.27779	0.00	0	0.00			
FRC126	On 20/09/2017	Spot Bond	100.53582	0.00000	100.48455	12.01663	0.00	0	0.00			
FRC127	On 20/09/2017	Spot Bond	100.64138	0.00000	100.57994	13.95097	0.00	0	0.00			
FRC128	On 20/09/2017	Spot Bond	100.48359	0.00000	100.43734	11.06350	0.00	0	0.00			
FRC129	On 20/09/2017	Spot Bond	100.51695	0.00000	100.46749	11.67197	0.00	0	0.00			
FRC130	On 20/09/2017	Spot Bond	100.60886	0.00000	100.55055	13.35377	0.00	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			100.56408	0.00000	100.51009	12.53343				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.63588	0.00000	100.57497	13.84977				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			100.67548	0.00000	100.61076	14.57822				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			100.60720	0.00000	100.54906	13.32340				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.58787	0.00000	100.53159	12.96899				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.52528	0.00000	100.47502	11.82403				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.51528	0.00000	100.46599	11.64154				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.65020	0.00000	100.58790	14.11287				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.64194	0.00000	100.58044	13.96109				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.61934	0.00000	100.56002	13.54613				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.65130	0.00000	100.58890	14.13311				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.55024	0.00000	100.49757	12.28012				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221	11.18521	100.09221	11.15809				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.40544	0.00000	100.36669	9.64255				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.68262	0.00000	100.61722	14.70969				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.48582	0.00000	100.43935	40.29885				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.54913	0.00000	100.49657	22.77521				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			101.13703	0.00000	101.08434	14.08844				0.00	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	100.52306	0.00000	100.47301	22.35660			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.45015	0.00000	100.40711	10.45472			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	0.00000	98.00000	2.24604			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.45573	0.00000	100.41215	9.78193			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.41160	0.00000	100.37226	8.97255			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.42670	0.00000	100.38590	9.24924			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.57405	0.00000	100.51910	11.96140			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.12389	0.00000	100.09289	78.54949			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.49527	0.00000	100.46215	39.30493			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.12389	0.00000	100.09289	78.54949			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.47877	0.00000	100.44564	39.21505			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.41832	0.00000	100.37832	1.49145			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.01472	13.22500	100.93920	0.60248			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.39145	0.00000	100.35404	1.41413			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.11962	0.00000	100.08968	81.76442			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.11962	0.00000	100.08968	81.76442			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.39200	0.00000	100.35454	1.41410			0.00	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	100.60378	0.00000	100.54593	1.48209				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.61706	0.00000	103.55807	47.95235				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.65594	0.00000	101.61314	45.39150				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.45969	0.00000	100.41563	21.21392				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45692	0.00000	100.41313	16.51780				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.61278	0.00000	101.56910	65.66886				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.77634	0.00000	98.73582	10.47032				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	99.98341	0.00000	99.94996	99.26508				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38627	0.00000	100.34927	38.98515				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.43966	0.00000	101.39862	10.96364				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	118.25092	2.40000	118.21164	5.94374				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46594	0.00000	100.42128	13.70219				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47102	0.00000	100.42587	13.79021				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	118.43474	2.38000	118.39553	4.55286				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.26027	0.33000	116.23494	32.70295				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	118.25092	2.40000	118.21164	4.17654				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	120.43362	1.31000	120.40087	5.95755				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.11682	1.38000	122.08322	10.43770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.64006	0.00000	101.59338	12.10988				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.40192	100.00000	18.35735				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.86273	0.00000	100.79587	17.88223				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.75059	0.00000	100.69243	16.29950				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.52873	4.73000	109.50373				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.76454	0.00000	100.70530	16.49624				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40031	0.00000	100.36195	10.64603				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46258	0.00000	100.41824	11.74675				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61736	0.00000	100.55816	30.75743				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54610	0.00000	100.49375	13.22612				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52468	0.00000	100.47439	12.84645				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44744	0.00000	100.40457	11.47664				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.69473	0.00000	100.64091	15.51211				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44687	0.00000	100.40406	11.46663				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.50628	0.00000	98.45174	30.12079				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	102.92874	0.00000	102.87255	15.52689				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.30643	0.00000	101.24644	15.44442				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	100.56223	0.00000	100.52231	93.75826			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.87301	10.13000	101.78945	95.02761			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.32059	0.00000	100.27538	93.81651			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	102.91937	6.94000	102.85279	94.99053			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.42132	0.00000	99.35791	93.98307			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.10426	0.00000	101.06903	93.88629			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.29050	0.00000	101.24949	94.19479			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.51917	0.00000	101.47103	94.57369			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.66266	0.00000	101.61004	94.81155			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	135.75528	3.45000	135.70292	21.35199			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.07540	0.00000	101.04141	85.51804			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.65229	0.00000	103.59540	44.58110			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.66034	0.00000	100.58653	25.94058			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.84832	0.00000	103.81243	17.05228		311,544,968,424.00	3,000,000	3,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	101.43405	0.00000	101.39335	9.69328		0.00	0	0.00	
FRJ18	On 21/02/2018	Spot Bond	102.60230	0.00000	102.56243	8.61053		615,613,809,762.00	6,000,000	6,000,000.00	
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.52510	100.00000	8.50893		0.00	0	0.00	
FRS36	On 07/12/2023	Spot Bond	269.62938	1.74000	269.09599	3.63636		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	281.27918	1.24000	280.72620	3.54388				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	264.68903	1.96000	264.16399	3.67788				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	126.55646	1.54000	126.52045	2.63038				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.34135	0.00000	101.30308	8.12080				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	126.70275	1.13000	126.56979	2.92035				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.55359	0.00000	101.51431	14.63164				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.03573	0.00000	99.99996	12.09536				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.38802	0.00000	101.34396	94.35451				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.22623	0.00000	101.18833	7.99091				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.35106	0.00000	100.31375	56.81551				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	99.20400	2.34000	99.17142	2.52186				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.66159	0.00000	100.63110	90.93089				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87962	100.00000	0.87742				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.40097	104.97509	12.36960				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.51895	0.00000	100.49055	88.85117				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.46812	0.00000	100.43963	88.02846				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.05101	0.00000	101.01403	7.66994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	16.43671	101.07593	16.39651			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.55948	100.44759	8.53865			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44383	0.00000	100.41201	39.03820			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.87252	100.76967	14.83624			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.18366	0.00000	101.15308	44.05649			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.14887	0.00000	101.11043	91.75089			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	99.99970	0.00000	99.94476	12.92236			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.06313	0.00000	101.03479	64.36789			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.03398	1.96000	110.00020	3.08534			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.17234	0.00000	101.12304	11.36834			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.42429	0.00000	100.39388	57.39795			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.08329	0.00000	100.00000	51.86083			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.62217	5.69000	104.49510	37.34972			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	105.79985	5.87500	105.52472	26.68257			0.00	0	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	105.13408	6.47500	104.70839	13.22279			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	106.82468	6.81500	106.25890	10.58187		3,204,740,400,000.00	30,000,000	30,000,000.00	
FRX18	On 14/04/2018	Spot Bond	114.89921	6.90500	119.44159	14.69481			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	111.04321	7.55000	110.09104	11.89757		12,769,969,150,000.00	115,000,000	109,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	120.69069	8.41500	118.81172	12.30634			362,072,070,000.00	3,000,000	3,000,000.00
FRX31	On 21/02/2031	Spot Bond	105.41537	9.02500	103.39674	10.23795			14,758,151,800,000.00	140,000,000	140,000,000.00
FRX45	On 14/04/2045	Spot Bond	86.02842	9.37500	87.72984	12.98847			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.04219	0.00000	100.98377	16.66867			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.11587	0.00000	100.07946	16.60971			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	99.99998	0.00000	99.96422	22.42831			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.62113	7.81500	105.00074	12.08677			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			2,200,000.00	22	22.00
GPT22	On 30/04/2013	Spot Bond	101.12462	0.00000	101.09541	94.50327			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.59343	0.00000	100.56448	88.10539			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.47001	0.00000	99.44136	90.61845			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	98.98841	0.00000	98.95951	83.85768			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.77151	0.00000	99.74295	95.56067			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99891	100.00000	99.99884			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.97128	0.00000	99.94256	99.18525			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.90004	0.00000	99.87148	97.85793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD185	On 02/05/2013	Spot Bond	99.68524	0.00000	99.65663	94.09132			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.59951	0.00000	99.57091	92.66886			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99986	100.00000	99.99980			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99850	100.00000	99.99844			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99810	100.00000	99.99803			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	99.99993	0.00000	99.96957	7.52509			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	99.99974	0.00000	99.95969	9.29013			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.26509	0.00000	101.23064	8.90493		380,336,488,276.50		3,755,850	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.29575	0.00000	101.26047	9.07737		810,366,000,000.00		8,000,000	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.35502	0.00000	101.31812	9.41050		0.00		0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.50239	100.00000	2.49593		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.42858	0.00000	101.38967	9.82365		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.53071	0.00000	101.48899	10.39674		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	100.60774	0.00000	100.57075	28.18398		0.00		0	0.00
GRT02	On 13/05/2016	Spot Bond	101.73921	0.00000	101.70403	12.93029		10,173,921,062.60		100,000	300,000.00
GRT03	On 15/10/2015	Spot Bond	99.91450	0.00000	99.87974	16.35351		49,957,252,087.50		500,000	250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.47392	0.00000	100.43718	12.40575			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.91714	0.00000	101.88272	30.66954			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.54803	0.00000	100.51136	8.49083			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31374	0.00000	100.27428	12.69000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.86499	0.00000	99.83046	21.68412			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51144	0.00000	100.47476	9.25227			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.33109	0.00000	101.30184	97.82791			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.24230	0.00000	101.21176	100.07791			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.24230	0.00000	101.21176	100.07791			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00096	100.00000	50.00095			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	86.57172	100.00000	86.38594			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.41754	0.00000	101.38175	98.47922		5,679,382,381,848.00	56,000,000	14,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.46069	0.00000	101.42379	23.04478			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.24965	6.83658	108.91298	22.98334			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.30862	0.00000	101.27675	100.22213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.47157	0.00000	101.43439	98.55769				0.00	0	19,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	101.53630	0.00000	101.49747	23.38946				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.19037	117.06290	21.25381				0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.39428	0.00000	101.36068	100.40864				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.56881	0.00000	101.52914	98.69892				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.63351	0.00000	101.59218	23.83224				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.64200	114.94363	22.20811				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	101.69816	0.00000	101.65843	101.06954				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.69845	0.00000	101.65545	98.88721				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.75231	0.00000	101.70792	24.37283				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	101.86044	0.00000	101.81326	101.46036				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.29234	0.00000	102.23403	102.42173				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	118.61185	6.80000	117.50695	9.97717				0.00	0	31,300,000.00
HWAY23	On 07/12/2023	Spot Bond	286.84181	1.01000	286.27951	3.50221				0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	287.33175	0.99000	286.76863	3.49862				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.01523	8.50500	106.38298	10.20612			1,068,349,254,000.00	9,800,000		36,800,000.00
HWAY35	On 31/07/2035	Spot Bond	109.34428	8.48500	106.65922	10.18313				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	115.03664	1.02000	1.02500	114.96117			29,225,959,128,891.20	254,057,830		444,909,150.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	112.46723	1.83000	1.83000	112.45034				73,387,802,857,235.80	652,526,099	486,245,146.00
I2050	On 31/12/2050	Spot Bond	117.20636	2.01500	2.02000	117.04132				83,632,985,779,432.50	713,553,307	530,383,022.00
IBC01	On 16/03/2015	Spot Bond	93.45000	0.00000	93.50000	27.89256				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	107.96159	6.33500	107.68202	27.49302				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.11369	0.00000	102.07778	27.78673				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.80837	0.00000	100.77116	19.72593				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23526	0.00000	100.19869	84.69281				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.51182	0.00000	100.47762	58.16014				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.15281	0.00000	101.12136	57.36298				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	102.39120	6.74000	102.29099	51.38762				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.65627	6.83500	107.26236	16.74627				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	112.25545	7.16500	111.49188	10.66760				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	105.72444	6.67000	105.61647	50.21202				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.34233	0.00000	101.30812	44.35218				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.86485	0.00000	100.83061	41.56835				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	107.05257	3.30000	107.01183	35.37345				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.94207	6.65500	105.50694	14.15026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32		On 03/11/2014	Spot Bond	101.08606	0.00000	101.05129	29.98284		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	101.15694	0.00000	101.11997	11.30323		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	125.61939	0.15000	125.59326	3.85410		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	130.59623	1.14000	130.56194	2.55786		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	100.13768	0.00000	100.10278	26.34116		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	100.14405	0.00000	100.10752	10.00942		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	106.91875	7.13500	106.17083	9.71035		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.65526	0.00000	100.62051	19.90168		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	101.74496	0.00000	101.70676	9.04022		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.91613	0.00000	100.88196	16.04941		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	104.98600	7.41500	104.36402	10.62680		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	98.65779	7.84000	97.73146	9.34690		0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	100.43878	0.00000	100.40480	8.96034		0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	101.14964	7.09500	100.42718	5.71277		0.00	0	0.00
IC02		On 09/05/2013	Spot Bond	100.00000	100.97716	100.00000	100.72152		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00165	100.00000	0.00165		0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	99.87797	5.00000	102.34715	25.02209		0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	99.87797	5.00000	102.34715	25.02209		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	100.94577	5.00000	100.91823	9.99565				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.87797	5.00000	102.34715	7.03043				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.29100	4.00000	100.26942	5.97264				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.18651	0.00000	101.13991	14.02799				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.12212	0.00000	101.07664	13.82112				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.18755	0.00000	100.14060	14.01940				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.10509	8.33500	110.69685	17.98896				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.16103	0.00000	100.12047	27.44394				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.16103	0.00000	100.12047	27.44394				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.05961	0.00000	101.01775	10.82958				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.78657	100.00000	7.76771				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.27458	0.00000	102.21391	96.75722				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.85204	0.00000	101.79185	92.37651				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64168	0.00000	101.58174	90.21550				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.60593	8.33500	101.33162	28.00166				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.64103	0.00000	100.60983	86.28034				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.83257	0.00000	100.80167	61.51101				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond	100.45197	0.00000	100.42171	57.75363			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.68698	7.95000	103.63202	98.63792			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	100.37332	0.00000	100.32394	19.35339			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	99.91459	50.02137	99.91459	50.02136			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.84353	5.20000	99.81514	98.12169			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.74422	5.20000	99.71588	96.31618			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.63830	5.30000	99.60948	94.57968			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.53749	5.30000	99.50873	92.90784			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.43689	5.30000	99.40818	91.29728			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.33649	5.30000	99.30784	89.74469			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.22914	5.35000	99.20028	88.24778			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.12821	5.35000	99.09942	86.80232			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.02750	5.35000	98.99876	85.40624			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	98.92698	5.35000	98.89830	84.05707			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033	0.00	0	0.00			
IND328	On 04/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974	0.00	0	0.00			
IND329	On 05/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038	0.00	0	0.00			
IND330	On 06/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224	0.00	0	0.00			
IND331	On 07/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532	0.00	0	0.00			
IND332	On 08/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959	0.00	0	0.00			
IND333	On 09/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506	0.00	0	0.00			
IND334	On 20/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317	0.00	0	0.00			
IND335	On 27/08/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723	0.00	0	0.00			
IND336	On 03/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906	0.00	0	0.00			
IND337	On 10/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755	0.00	0	0.00			
IND338	On 17/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163	0.00	0	0.00			
IND339	On 25/09/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00			
IND340	On 01/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259	0.00	0	0.00			
IND341	On 08/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761	0.00	0	0.00			
IND342	On 15/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321	0.00	0	0.00			
IND343	On 22/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.05284	0.00000	101.02063	94.04859			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	93.44262	100.00000	93.13725			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.01797	0.00000	100.97688	93.38279			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.18350	0.00000	100.25118	16.54492			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.46242	9.94337	103.22213	19.19207			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.82981	9.94337	101.59332	18.64105			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.40207	0.00000	100.35934	8.60189			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.79160	0.00000	100.73863	30.47998			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.39369	0.00000	100.35189	11.22909			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.12242	6.50000	100.10492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On 12/04/2013	Spot Bond	99.96930	0.00000	99.93861	99.18528				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44624	0.00000	100.40357	11.59794				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.13669	0.00000	100.10248	37.81069				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.62013	100.25042	88.41067				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.59719	0.00000	100.56740	90.50374				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.59719	0.00000	100.56740	86.00226				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.24202	100.00000	23.18382				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.87489	100.00000	14.83764				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.44182	0.00000	100.41224	87.54049				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.33221	0.00000	100.30323	83.86712				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.11854	0.00000	100.08888	82.94644				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.11854	0.00000	100.08888	82.93450				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.20316	0.00000	101.17417	98.56723				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.74885	0.00000	100.71827	57.77076				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.74885	0.00000	100.71827	57.77076				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.75044	0.00000	100.71983	58.39802				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.75204	0.00000	100.72139	59.15293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	99.97558	0.00000	99.97558	99.97558	0.00047			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.58782	0.00000	100.55914	100.55914	88.10594			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.58944	0.00000	100.56003	100.56003	84.42036			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.62213	0.00000	100.59136	100.59136	56.43073			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.49278	0.00000	100.46366	100.46366	86.02940			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.50147	0.00000	100.47183	100.47183	82.31965			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.50509	0.00000	100.47524	100.47524	55.32754			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.47351	0.00000	100.43828	100.43828	14.18667			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.33221	0.00000	100.30323	100.30323	81.13491			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.32397	0.00000	100.29452	100.29452	85.92425			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.31772	0.00000	100.28875	100.28875	80.90292			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.14641	0.00000	101.11242	101.11242	97.35211			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.16601	0.00000	101.13201	101.13201	63.89285			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.16601	0.00000	101.13201	101.13201	63.89285			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.57497	0.00000	101.53786	101.53786	66.58230			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	63.03508	100.00000	100.00000	62.88238			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.19388	0.00000	100.14534	100.14534	28.68155			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.16028	0.00000	102.09617	102.09617	26.97598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond	100.76986	0.00000	100.72781	59.69863			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.91531	0.00000	99.88082	21.98836			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.91325	0.00000	99.87794	12.94476			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.91191	0.00000	99.87607	9.28243			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.90261	7.34500	104.40389	11.50191			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.72930	6.40000	102.60424	49.86391			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.81614	0.00000	100.77746	19.92805			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.99410	7.46500	108.30293	11.19254			0.00	0	12,500,000.00
IPL7	On 05/04/2018	Spot Bond	100.08999	0.00000	100.00000	1.56272			0.00	0	750,000,000.00
IV012	On 26/11/2014	Spot Bond	100.97947	0.00000	100.93339	30.33553			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.41010	0.00000	100.36656	21.03509			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.17609	7.51500	108.86202	25.84309			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44842	0.00000	100.40544	10.28116			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75763	0.00000	100.71419	8.53443			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	119.91709	2.22000	119.87844	2.76148			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	130.07975	3.32500	130.03033	2.16697			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.62521	0.00000	100.59404	85.88435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	100.16648	0.00000	100.12428	7.77923				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.98006	0.00000	99.94015	7.57801				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.89844	0.00000	101.85418	9.18454				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60813	0.00000	100.56602	8.48107			106,644,618,747.64	1,060,000	530,000.00	
IV026	On 27/09/2024	Spot Bond	100.29071	0.00000	100.24879	7.80286				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	101.27263	0.00000	101.24132	65.76362				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	93.33013	3.02000	93.29600	2.54884				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	96.41822	3.02000	96.35279	2.47331				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.66564	0.00000	100.62109	0.00282				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.77082	0.00000	100.73996	60.91178				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.45197	0.00000	100.42171	57.75363				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	118.59735	10.48500	117.92957	18.35749				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.67120	0.00000	101.62151	11.26640				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	130.07975	3.32500	130.03033	2.14397				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429				0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	99.91459	5.20000	99.88616	99.45566				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.81514	5.20000	99.78676	97.59859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 25/04/2013	Spot Bond	99.71588	5.20000	99.68755	95.81310			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.60948	5.30000	99.58067	94.09555			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.50873	5.30000	99.47998	92.44157			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.40818	5.30000	99.37949	91.52709			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.30784	5.30000	99.27921	89.31131			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.20028	5.35000	99.17144	87.82960			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.09942	5.35000	99.07064	86.39851			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	98.99876	5.35000	98.97003	85.01609			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.89830	5.35000	98.86964	83.67987			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.79805	5.35000	100.00000	90.12346			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	100.02530	0.00000	100.05414	82.61947			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.10624	0.00000	101.06715	8.31777			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.29378	0.00000	101.25635	43.84703			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.32186	0.00000	101.28414	22.57632			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.23324	0.00000	101.19800	9.99605			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.10273	0.00000	100.00000	8.80817			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.46340	0.00000	100.42748	54.27397			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.41721	0.00000	100.38500	36.96606			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.05280	0.00000	101.02059	94.04859			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.84010	0.00000	100.81053	94.80975			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.10149	0.00000	101.07150	94.34904			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	96.64724	100.00000	96.40563			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.77034	100.00000	58.62317			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	61.05499	100.00000	60.90380			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	57.77301	100.00000	57.63152			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.32884	0.00000	101.28976	17.36216			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.71281	100.00000	9.68849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	31.51673	100.00000	31.43868			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.68849	100.00000	9.66423			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.87727	100.00000	99.61852			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	99.55493	100.00000	99.29702			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.83717	0.00000	100.79499	2.77565			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.56277	0.00000	101.51537	11.26832			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	151.57647	7.52500	148.86940	14.82951			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.61549	0.00000	101.58056	64.99368			0.00	0	50,000,000.00
LBK02	On 26/03/2015	Spot Bond	100.92699	0.00000	100.89246	26.69825			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	101.73712	7.51500	101.09266	11.22584			0.00	0	4,500,000.00
LGL03	On 03/04/2018	Spot Bond	100.45003	7.56500	99.73583	1.77286			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.77561	0.00000	100.71990	18.86076			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.69918	10.58500	103.34338	23.15808			0.00	0	9,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.85078	0.00000	100.78965	15.05560			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.00665	0.00000	100.97446	93.72282			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	99.98542	0.00000	99.95601	65.71216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	99.97120	0.00000	99.94240	99.18525				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.81470	0.00000	99.78619	96.31368				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.64282	0.00000	98.61331	79.91936				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.53403	0.00000	99.50579	91.51724				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.12278	0.00000	99.09448	85.39420				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.60762	0.00000	99.57959	92.66827				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	98.99313	0.00000	98.96477	83.66673				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.91184	0.00000	99.87600	98.38472				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.91049	0.00000	99.87411	44.37229				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.71903	0.00000	100.68744	91.14530				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.12622	0.00000	101.09447	40.58766				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.03200	0.00000	100.00002	37.13081				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.90297	0.00000	99.86997	21.58328				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.48633	0.00000	100.45334	19.07395				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.13989	0.00000	100.10488	8.73675			10,013,989,000.00		100,000	100,000.00
MBF031	On 06/12/2013	Spot Bond	100.53374	0.00000	100.50309	55.45436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond	100.19980	0.00000	100.16871	52.66110			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.21835	0.00000	100.18439	8.80825			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.38092	0.00000	101.34099	64.64102			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.27560	100.00000	65.11396			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	62.12435	100.00000	61.96878			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.78973	100.00000	44.67881			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.41260	100.00000	35.32681			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.47682	100.00000	30.40050			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.99506	100.00000	8.97327			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.96059	100.00000	21.90739			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.00513	7.33500	107.23501	8.80902			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55302	0.00000	100.51335	28.27369			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.46983	0.00000	100.43615	57.69729			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.51141	0.00000	100.47473	27.82371			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.08467	0.00000	100.05079	34.36758			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.08531	0.00000	100.05117	34.40293			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.08853	0.00000	100.05309	12.18753			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.70843	0.00000	101.67102	9.13559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	101.79475	0.00000	101.75541	8.72476	0.00	0	0.00			
MEFSB3	On 05/10/2016	Spot Bond	100.11496	8.59000	100.06896	14.04988	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	102.42452	9.34000	102.37287	12.09792	0.00	0	0.00			
MEFSB5	On 05/01/2022	Spot Bond	102.59644	10.01000	102.54109	12.16793	0.00	0	0.00			
MET01	On 15/12/2014	Spot Bond	107.79612	6.16000	107.60521	32.72456	0.00	0	11,600,000.00			
MFS1A1	On 20/12/2015	Spot Bond	100.35496	0.00000	100.32095	14.81778	0.00	0	0.00			
MFS1A2	On 20/12/2018	Spot Bond	100.36916	0.00000	100.33378	7.24209	0.00	0	0.00			
MFS1B	On 20/09/2019	Spot Bond	110.84067	8.19000	109.87241	10.05590	0.00	0	0.00			
MGL01	On 15/09/2015	Spot Bond	104.94110	6.53500	104.60862	20.47375	0.00	0	25,300,000.00			
MIL01	On 31/05/2015	Spot Bond	100.75509	0.00000	100.71772	20.99512	0.00	0	0.00			
MIL02	On 31/05/2017	Spot Bond	107.37736	7.57500	106.74250	13.82330	0.00	0	0.00			
MQB01	On 31/05/2013	Spot Bond	100.72168	0.00000	100.68595	90.26467	0.00	0	0.00			
MQB02	On 31/05/2017	Spot Bond	107.29782	7.27500	106.66086	13.46185	0.00	0	6,300,000.00			
MTN02	On 13/07/2014	Spot Bond	107.16901	6.22000	107.01481	42.33399	0.00	0	1,400,000.00			
MTN03	On 13/07/2015	Spot Bond	107.96978	6.58500	107.65196	23.67694	0.00	0	9,700,000.00			
MTN04	On 13/07/2017	Spot Bond	112.92183	7.22000	112.24463	13.19249	0.00	0	2,800,000.00			
MTN05	On 28/10/2013	Spot Bond	104.44103	6.05000	104.36880	69.07689	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC13	On 09/04/2013	Spot Bond	99.98574	50.00358	99.98574	50.00356			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.77547	0.00000	99.74740	95.56048			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	98.94292	0.00000	98.91473	82.92153			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.70456	100.00000	6.68777			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17762	100.00000	0.17718			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.01973	100.00000	7.00215			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.10569	100.00000	7.08790			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.53163	100.89771	6.51514			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.61801	100.61875	6.60135			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.86982	0.00000	100.83798	6.70738			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.87730	0.00000	100.84518	6.76365			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.88627	0.00000	100.85382	6.83117			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.90871	0.00000	100.87545	6.99991			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.92377	0.00000	100.88996	7.11235			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.94023	0.00000	100.90581	7.23603			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.95517	0.00000	100.92020	7.34843			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.96253	0.00000	100.92728	7.40463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	101.05253	0.00000	101.01399	8.07835			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.15728	0.00000	101.11490	8.86310			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17762	100.00000	0.17718			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17762	100.00000	0.17718			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	107.08351	7.68500	105.91201	10.88572			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.81914	0.00000	101.78803	44.10773			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.69224	0.00000	101.65975	30.20474			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.99292	0.00000	100.95966	28.75035			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.34949	0.00000	101.31379	10.66885			0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	101.25151	0.00000	101.21853	20.36124			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.73556	0.00000	100.70010	9.32412			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.62087	6.53500	109.27852	21.08337			0.00	0	8,200,000.00
NBK2B	On 15/09/2015	Spot Bond	100.96590	0.00000	100.92594	20.72930			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	120.01912	7.58500	119.16226	10.56629			0.00	0	4,200,000.00
NBK4	On 28/10/2024	Spot Bond	34.25086	9.70000	33.50290	3.54938			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.44323	0.00000	101.41154	100.48853		3,043,297,002,090.00	30,000,000	65,000,000.00	
NBK6A	On 19/04/2015	Spot Bond	110.37524	6.58500	110.08387	28.71742			0.00	0	9,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.48228	0.00000	101.44482	23.14330			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.56855	0.00000	101.52887	8.86907			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.07527	6.53000	101.97468	50.25218			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.77996	0.00000	100.74845	56.12627			0.00	0	50,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.23421	6.78500	106.83858	16.39332			0.00	0	5,500,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28140	0.00000	100.24601	14.96545			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000	38.25443			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000	48.31931			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000	36.48070			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000	34.59159			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.85291	0.00000	100.81366	29.35738			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26447	0.00000	100.22336	27.36416			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.03708	0.00000	100.00007	26.75212			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.90672	0.00000	99.86883	22.40038			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.75745	0.00000	100.71894	21.14063			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.18635	0.00000	82.14939	20.48669			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.66497	0.00000	100.62866	15.83104			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000	15.75899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	101.38737	0.00000	101.34979	17.37018			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.52051	0.00000	101.47933	18.04515			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.32278	0.00000	101.28451	17.26687			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.90321	0.00000	99.86388	13.64014			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.15961	0.00000	78.12139	16.40140			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.69403	0.00000	100.65968	85.90439			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.40771	0.00000	100.37208	57.33810			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.40148	0.00000	100.36639	57.28831			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.11901	0.00000	100.08497	19.12760			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.03078	0.00000	100.99234	10.20160			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.38052	0.00000	100.34416	9.19052			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.35808	0.00000	100.32387	19.72202			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.01779	0.00000	99.98190	9.00480			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.35097	0.00000	100.31733	8.95543			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.13117	0.00000	100.09834	8.74269			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.09829	0.00000	100.00000	5.57780			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	107.82067	7.28500	107.48032	21.42929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	102.13766	6.10000	102.06178	71.93303			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.64032	6.20000	103.52751	55.44188			0.00	0	3,500,000.00
NED9	On 06/07/2017	Spot Bond	100.02860	0.00000	100.00002	7.77191			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	123.99118	10.66500	123.15939	18.11310			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.37876	0.00000	111.29579	10.44501			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.86992	0.00000	100.82240	22.52301			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	160.52400	1.25000	160.37033	6.22990			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	113.73340	7.24000	112.67423	10.12165			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.02583	0.00000	98.99539	85.01282			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.46697	0.00000	100.43465	57.70801			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.07915	0.00000	99.05038	85.00574			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.27778	7.87000	114.20527	10.47463			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.81612	0.00000	100.78105	12.72815			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.78553	0.00000	100.75178	41.11003			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.72541	0.00000	100.69423	91.90873			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.77274	0.00000	100.73953	20.67131			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	117.87700	8.07000	116.59287	10.47302			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.82901	0.00000	100.79339	41.35135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.77148	0.00000	100.73832	92.06536				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.79704	0.00000	100.76279	20.84837				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.14860	8.27000	114.08736	10.88349				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.88014	0.00000	100.84233	41.64344				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.83287	0.00000	100.79708	92.27911				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.84178	0.00000	100.80562	21.18502				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.84182	0.00000	100.80565	92.30956				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.88724	0.00000	100.84861	92.48414				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.95683	0.00000	100.91573	92.70105				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.03982	0.00000	100.99516	92.98374				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.07135	0.00000	101.02532	9.42909				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.99357	0.00000	100.95089	14.16958				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.89862	3.37500	102.34686	86.86845			227,627,654,000.00	1,700,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	110.46036	5.83500	110.28795	50.49412				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	128.11473	7.07500	127.30685	14.02820				0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	138.36877	7.38500	136.88901	14.19322				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	175.99049	1.14500	175.65343	5.66954				0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	139.66609	8.20500	137.17930	12.96790				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.88862	0.00000	99.85996	97.59687				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.86076	0.00000	99.82521	43.93370				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.86467	0.00000	99.83009	43.82800				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.70160	0.00000	101.66319	13.11484				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.21953	0.00000	101.18310	30.49936				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.12167	0.00000	101.08991	95.79004				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.74263	0.00000	101.70694	22.32355				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.35165	0.00000	100.31429	1.48778				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.22525	100.00000	17.18259				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.28125	100.00000	17.23846				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.31486	100.00000	17.27198				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.12140	100.00000	18.07652				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	19.01754	100.00000	18.97045				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.61847	100.00000	24.55751				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.50055	6.14000	110.14926	21.83726				0.00	0	10,144,950.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.53585	100.00000	6.51949				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	98.33000	0.00000	98.70000	18.85117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	28.02571	100.00000	27.95707				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.44216	100.00000	9.41928				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48664	0.00000	100.45172	87.54658				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	101.28587	0.00000	101.25086	57.25876				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.64243	0.00000	100.61184	84.80529				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	77.55150	100.00000	77.39609				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.69344	0.00000	100.66454	89.17830				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.22816	0.00000	100.19268	8.80666				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.45493	0.00000	100.41966	39.20955				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.42435	0.00000	100.39157	34.68779				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.40356	0.00000	100.37226	86.81691				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.42466	0.00000	100.39173	86.94096				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.45213	0.00000	100.41708	82.09341				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.46688	0.00000	100.43069	39.32692				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.44175	0.00000	100.40762	34.68253				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.45980	0.00000	100.42416	87.14768				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.45916	0.00000	100.42357	82.11917				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.49357	0.00000	100.45532	39.58922	0.00	0	0.00			
PR2C1G	On 15/06/2014	Spot Bond	100.46261	0.00000	100.42687	34.67622	0.00	0	0.00			
PR2C4D	On 15/06/2013	Spot Bond	100.52297	0.00000	100.48243	87.51973	0.00	0	0.00			
PR2D1F	On 15/06/2014	Spot Bond	100.52305	0.00000	100.48251	39.87905	0.00	0	0.00			
PR2D1G	On 15/06/2014	Spot Bond	100.48692	0.00000	100.44929	34.66888	0.00	0	0.00			
PR2D4D	On 15/06/2013	Spot Bond	100.57901	0.00000	100.53413	87.85041	0.00	0	0.00			
PRE1A1	On 27/01/2028	Spot Bond	100.23609	0.00000	100.20229	0.00021	0.00	0	0.00			
PRE1A2	On 27/01/2028	Spot Bond	100.24371	0.00000	100.20882	0.00021	0.00	0	0.00			
PRE1A3	On 27/01/2028	Spot Bond	100.24714	0.00000	100.21176	0.00021	0.00	0	0.00			
PRE1B1	On 27/01/2028	Spot Bond	100.25476	0.00000	100.21828	0.00021	0.00	0	0.00			
PRE1C1	On 27/01/2028	Spot Bond	100.28750	0.00000	100.24633	0.00020	0.00	0	0.00			
PRE1D1	On 27/01/2028	Spot Bond	100.29511	0.00000	100.25285	0.00020	0.00	0	0.00			
PRM1A4	On 15/02/2014	Spot Bond	100.95281	0.00000	100.91727	61.79643	0.00	0	0.00			
R009	On 15/09/2014	Spot Bond	112.01606	5.33500	111.81513	37.46910	0.00	0	0.00			
R009P	On 15/09/2014	Spot Bond	92.44778	5.57000	92.29773	33.72907	0.00	0	0.00			
R010P	On 21/12/2025	Spot Bond	42.02538	6.94500	40.86567	0.88918	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	119.31851	5.33500	5.41500	119.10063	336,424,338,611,400.00	200,477,936	4,577,980,033.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	119.28087	5.33500	118.95790	21.24764				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.20201	5.23500	87.90577	16.99791				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.17207	5.33500	125.72577	14.61163				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	83.95600	5.16500	83.56830	9.10349				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.43096	4.90000	103.37315	79.37324				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	132.36407	7.12500	7.27500	130.79768			683,294,022,545,450.00	717,152,189	3,102,970,542.00	
R187P	On 21/12/2026	Spot Bond	39.66998	6.86500	38.49125	0.80425				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	37.50473	6.78500	36.31100	0.74093				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	293.54182	0.74000	0.76000	293.00373			712,966,114,088.80	2,428,840	303,027,502.00	
R201	On 21/12/2014	Spot Bond	108.32904	5.20000	5.26500	108.20524			3,057,401,911,341.60	28,223,290	487,882,001.00	
R202	On 07/12/2033	Spot Bond	219.18914	1.64000	1.64000	219.15742			6,141,798,064,935.60	28,020,540	1,356,059,309.00	
R2023	On 28/02/2023	Spot Bond	108.84455	6.63500	6.75000	107.96350			181,811,244,158,900.00	670,375,266	4,113,101,000.00	
R203	On 15/09/2017	Spot Bond	110.37334	5.71500	5.82000	109.92755			341,675,253,625,974.00	095,632,094	4,961,210,925.00	
R204	On 21/12/2018	Spot Bond	112.01165	5.98500	6.07500	111.54041			349,600,923,996,781.00	121,112,170	4,876,533,963.00	
R2048	On 28/02/2048	Spot Bond	108.97720	8.06000	105.72111	9.07633			99,848,126,993,080.80	916,229,514	3,528,994,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	55.24664	100.00000	55.11134				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	103.41518	5.25000	5.30500	103.35882			67,409,116,779,400.00	651,830,000	2,190,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	107.47580	6.19000	6.30500	106.80984		346,596,721,589,643.00	224,881,523	5,248,114,399.00	
R208	On 31/03/2021	Spot Bond	102.93698	6.30500	6.43000	102.13597		523,518,080,570,875.00	108,811,538	8,493,838,942.00	
R209	On 31/03/2036	Spot Bond	82.66767	7.91500	8.09000	81.08408		423,790,715,446,498.00	126,438,370	7,711,012,540.00	
R210	On 31/03/2028	Spot Bond	164.58212	1.42500	1.42500	164.55930		69,873,440,757,750.20	424,550,618	287,115,722.00	
R211	On 31/01/2017	Spot Bond	128.87456	0.55000	-0.55000	114.81470		1,177,226,576,995.20	9,134,670	154,775,000.00	
R212	On 31/01/2022	Spot Bond	136.71634	0.56000	0.58500	136.43011		25,796,548,741,726.40	188,686,654	1,341,195,417.00	
R213	On 28/02/2031	Spot Bond	94.53622	7.64500	7.81500	92.96665		579,928,626,202,697.00	134,459,641	4,252,312,144.00	
R214	On 28/02/2041	Spot Bond	84.54800	7.95000	82.05746	8.53598		314,219,454,963,140.00	716,462,305	7,599,993,000.00	
R224C	On 15/09/2013	Spot Bond	97.89806	4.96000	97.83215	70.11772		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.46219	5.06000	95.35366	48.34813		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	92.96396	5.17000	92.81480	33.55876		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.23894	5.39500	89.99223	23.79567		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.20201	5.23500	87.90577	16.99791		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.14876	5.15500	85.80530	12.32604		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	83.95600	5.16500	83.56830	9.10349		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	98.99529	5.14500	98.94881	83.47959		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.45824	5.23500	96.36810	57.63553		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	93.97590	5.25500	93.84456	39.70142		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	91.64569	5.20500	91.47547	27.77636				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.13003	5.30500	88.85619	19.83157				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.12419	5.17500	86.80197	14.27074				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	84.97968	5.15500	84.61183	10.45213				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.66540	5.21500	82.25530	7.81099				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.01596	5.69000	78.46092	6.20118				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.65489	5.74000	76.05536	4.83241				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.58147	5.99000	73.02093	3.92759				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.52088	5.97000	70.92613	3.14121				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.53151	5.95000	68.90481	2.54453				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.56664	5.94000	66.91055	2.09104				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	64.66208	6.15000	63.87747	1.84717				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	62.82681	6.13000	62.01332	1.56154				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	60.49966	6.22500	59.64345	1.38350				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	58.82212	6.19500	57.94046	1.19498				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.20777	6.16500	56.30248	1.04179				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	55.65394	6.13500	54.72674	0.91626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	54.21171	6.09500	53.26326	0.80915				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	52.82741	6.05500	51.85906	0.71971				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	45.95663	7.06500	44.83470	1.07701				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	44.58969	7.02500	43.45380	1.00429				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	43.28017	6.98500	42.13172	0.94228				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.02538	6.94500	40.86567	0.88918				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	40.82279	6.90500	39.65302	0.84356				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	39.66998	6.86500	38.49125	0.80425				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	38.56469	6.82500	37.37800	0.77030				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	37.50473	6.78500	36.31100	0.74093				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.62198	0.00000	100.56765	59.19911				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.90675	0.00000	101.61996	100.10963				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.88417	0.00000	101.99900	16.53855				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.93673	0.00000	100.89366	22.22811				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.71872	100.00000	2.71199				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63466	0.00000	100.59832	89.05209				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.62407	0.00000	100.58820	89.05333				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62988	0.00000	100.59381	84.34506				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	100.58460	0.00000	100.54902	55.17136			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.23307	0.00000	100.19684	26.70511			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.55616	0.00000	100.51895	8.59520			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.33831	0.00000	100.30235	8.91485			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	93.19577	100.00000	93.04147			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.49463	0.00000	100.46553	86.23337			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.29709	0.00000	100.26573	53.40520			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.49316	0.00000	101.45692	31.54930			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.87777	0.00000	100.84163	21.26336			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.09532	0.00000	100.05953	82.05548			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.44902	0.00000	101.41093	9.17768			0.00	0	500,000.00
RES17	On 09/04/2013	Spot Bond	101.30184	66.37863	101.30184	66.37862			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.19000	0.00000	101.15265	9.37331			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.79803	0.00000	100.76901	90.95965			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.66494	0.00000	100.62863	40.44231			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	102.35822	0.00000	102.30436	31.69121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	100.22745	0.00000	100.17049	14.04310				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.12642	0.00000	102.06320	13.56760				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.89287	0.00000	101.83668	17.38865				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.89287	0.00000	101.83668	17.38865				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.88441	0.00000	99.84523	97.47674				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.88394	0.00000	100.84339	87.85235				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58862	0.00000	100.54787	83.08637				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	99.99995	0.00000	99.96151	66.48899				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38629	0.00000	100.33060	15.47381				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43302	0.00000	100.37061	12.03666				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.53856	0.00000	100.50247	88.24724				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.79159	0.00000	100.73862	18.50551				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	101.59067	0.00000	101.55008	61.71501				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.00416	12.72500	101.92475	14.74271				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.71843	0.00000	100.67469	35.19114				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.87179	0.00000	100.82868	60.34813				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	57.17162	100.00000	57.02846				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.97238	0.00000	100.92766	30.15149				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	101.12288	5.25000	101.10840			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.01989	100.00000	1.01739			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.53815	100.00000	5.52459			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.21227	100.00000	10.18670			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	105.97657	0.00000	105.88851	20.28511			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	118.31251	7.66500	117.14607	13.14719			0.00	0	5,000,000.00
SBC2	On 28/04/2016	Spot Bond	102.49302	0.00000	103.22378	11.48272			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.35750	6.63500	116.86956	16.31221			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	100.87751	0.00000	100.83722	11.67419			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	110.70152	7.76500	109.99546	13.53627			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.49773	0.00000	101.45842	8.48839			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.51618	0.00000	100.47619	7.65804			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.38843	0.00000	101.34792	8.54141			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.55092	0.00000	101.50957	8.93966			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.52002	0.00000	101.47950	8.91264			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.46741	6.63500	109.16458	26.56630			0.00	0	14,700,000.00
SBK8	On 10/04/2013	Spot Bond	100.00000	5.98000	99.96672	107.90447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	103.33960	7.58500	102.69270	13.80447			0.00	0	6,700,000.00
SBK11	On 09/04/2014	Spot Bond	129.58157	1.05000	129.54825	49.06557			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	161.68224	0.14560	161.65121	59.74112			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.72581	6.79500	115.37010	22.08393			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.06415	6.65500	115.70797	22.00304			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.23380	6.58500	115.87739	21.96265			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	104.82244	7.11500	104.15061	10.62611			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	115.88274	6.73000	115.52681	22.04635			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	115.96735	6.69500	115.61131	22.02613			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.46338	0.00000	100.42746	9.05861			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.45940	0.00000	100.43446	41.03183			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36562	0.00000	100.31967	39.86625			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.13239	0.00000	100.02449	12.21544			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.14574	0.00000	100.03417	83.16732			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.47758	100.00000	63.31863			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.53756	6.76500	107.84454	10.58159			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.04307	0.00000	101.00930	62.86147			0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	101.87274	0.00000	101.83755	13.38097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	100.34575	0.00000	100.30898	7.78853				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.47058	100.00000	1.46731				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30292	0.00000	100.26482	8.03163				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	116.21695	7.95500	115.04629	11.61095				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	113.84791	8.77500	111.96497	12.81696				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.07766	0.00000	101.03746	8.24349				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.34455	0.00000	101.31168	28.43331				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.78198	0.00000	100.74607	9.50154			10,078,197,815.80	100,000	100,000.00	
SBS24	On 23/05/2019	Spot Bond	100.80588	0.00000	100.76888	8.05196				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	109.99467	7.49500	109.22199	11.70878				0.00	0	3,200,000.00
SBS3	On 25/05/2026	Spot Bond	106.10824	7.82500	104.22202	10.75924				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.07950	8.00500	105.94171	11.44546				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	117.04457	6.51500	116.59601	16.94410				0.00	0	1,100,000.00
SBSI10	On 03/07/2013	Spot Bond	122.14083	0.70000	122.11176	95.24155				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	280.56326	1.27000	280.01145	3.54935				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	125.61939	0.15000	125.59326	4.77620				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	111.46000	0.00000	111.05000	10.42741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.74746	100.00000	100.00000	3.73839			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494	82.63494	0.30791			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.03936	0.72000	123.00990	123.00990	5.08426			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.12242	6.50000	6.50000	100.10492			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49827	0.00000	100.45721	100.45721	11.27098			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22613	0.00000	100.19098	100.19098	84.39744			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24360	0.00000	100.20574	100.20574	19.79446			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.62253	0.00000	100.58101	100.58101	9.68315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	105.73797	7.81500	105.09911	13.11447				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.97516	0.00000	100.93400	9.15305				0.00	0	20,286,500.00
SLI1	On 15/08/2013	Spot Bond	102.63098	5.99000	102.56426	77.05504				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.16289	6.68500	109.71781	14.84085				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.30133	6.20000	103.24549	89.36928			718,977,256,800.00	6,960,000		0.00
SNT01	On 15/09/2017	Spot Bond	104.63062	7.16500	103.96001	10.65289				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.02201	0.00000	100.98794	41.27554				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.85312	0.00000	100.81724	12.91160				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.05163	0.00000	101.01688	20.97302				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.85970	0.00000	100.82355	9.60225				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	109.97189	7.06500	109.44174	16.72527				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.24645	0.00000	101.83384	22.64689				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.20543	0.00000	101.17639	96.52180				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.77370	0.00000	100.73437	11.25323				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29954	0.00000	100.25925	10.85736				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.43860	0.00000	101.39964	10.69777				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	93.40022	7.91300	92.38984	7.66063				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.05499	7.97500	92.04893	7.69178			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.26292	6.44500	106.08742	32.22161			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	100.66401	7.45000	99.71631	9.16044			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44478	0.00000	100.40589	9.56071			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	105.55530	6.89500	104.99434	10.50901			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.05020	6.23500	116.72935	21.76125			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	106.25819	1.77000	106.22657	2.27999			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.24889	6.93500	106.61297	8.11592			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	99.91436	0.00000	99.88581	98.12039			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.87142	0.00000	99.84285	97.33741			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.77184	0.00000	99.74332	95.56065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	99.67167	0.00000	99.64312	93.85100				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.52920	0.00000	99.50067	91.51764				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.51433	0.00000	99.48576	91.29108				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.48542	0.00000	99.45683	90.84143				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.48565	0.00000	99.45707	90.84141				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.42849	0.00000	99.39991	89.95599				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.40011	0.00000	99.37154	89.52008				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.77180	0.00000	99.74327	89.26671				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.40008	0.00000	99.37151	89.52008				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.32847	0.00000	99.29989	88.44969				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.29918	0.00000	99.27057	88.02917				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.16731	0.00000	99.13860	86.18821				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	98.99244	0.00000	98.96365	83.85712				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.79774	0.00000	99.76885	96.06140				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.37854	0.00000	98.34932	76.81765				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.33011	5.89500	114.97059	20.52626				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	110.67247	7.68500	108.73890	8.45715				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	44.99589	100.00000	44.89521			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.75397	100.00000	30.67782			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.76586	100.00000	15.72637			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.88514	6.46000	101.78580	50.56664			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.73421	0.00000	99.70624	94.81966			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.08335	0.00000	99.05515	84.80948			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.96973	0.00000	99.93911	99.18527			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.87782	0.00000	99.84647	97.59719			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.17429	0.00000	101.14072	21.79275			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.74626	6.63500	107.31361	14.97265			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.55597	0.00000	100.52420	55.49871			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.80976	0.00000	100.77777	61.16549			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.86828	0.00000	100.83650	61.59581			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.44182	0.00000	101.40590	7.77198			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.48663	0.00000	101.44957	8.01087			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.75503	7.83000	101.71186	9.25336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		101.41718	0.00000	101.38187	10.10936			608,503,080,000.00	6,000,000	0.00
TH10A5	On 18/07/2017	Spot Bond		101.47319	0.00000	101.43647	10.39734			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		101.55338	0.00000	101.51439	2.98730			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		101.41718	0.00000	101.38187	7.64052			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		101.47319	0.00000	101.43647	7.93922			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		101.60629	7.16000	101.56681	2.98287			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		101.58294	0.00000	101.54347	6.79813			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		101.57398	0.00000	101.53473	10.91513			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		101.78894	0.00000	101.74429	9.61895			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		101.75984	0.00000	101.71591	11.86828			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		102.63895	0.00000	102.57266	14.10508			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		102.53836	0.00000	102.47465	15.83809			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		101.48205	0.00000	101.44609	14.01921			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.08422	101.06155	7.06651			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		101.40822	0.00000	101.37313	7.59272			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		105.70356	0.00000	105.66728	7.69087			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		101.60981	0.00000	101.56966	8.66692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	101.69938	0.00000	101.65698	9.14327			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.64789	0.00000	102.58137	14.15199			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.41700	0.00000	101.38265	13.70037			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.44841	0.00000	101.41328	17.32971			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.47084	0.00000	101.43515	13.96426			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.44841	0.00000	101.41328	7.77152			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.47084	0.00000	101.43515	7.89098			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.48205	0.00000	101.44609	7.95068			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.43495	0.00000	101.40015	13.78836			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.47084	0.00000	101.43515	13.96426			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.59419	0.00000	101.55545	14.56834			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.59419	0.00000	101.55545	8.54721			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.59419	0.00000	101.55545	14.56834			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.77358	0.00000	101.73039	15.44534			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.81842	0.00000	101.77412	9.73714			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.76237	0.00000	101.71946	15.39059			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.65877	0.00000	102.59354	19.74714			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.71477	0.00000	102.64814	14.45558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	102.69237	0.00000	102.62630	19.90957			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.34573	0.00000	100.31386	55.39930			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	113.87159	7.33500	113.56907	29.73722			0.00	0	2,000,000.00
TL20	On 22/02/2020	Spot Bond	98.74817	6.36500	97.80750	7.54845			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.78977	6.67500	113.06738	13.23526			0.00	0	996,000,000.00
TN20	On 17/09/2020	Spot Bond	118.62966	7.32500	117.48896	9.56264		386,279,763,558.12		3,256,182	234,325,000.00
TN23	On 06/11/2023	Spot Bond	127.04567	7.66500	125.64867	13.01680		7,749,277,687.32		60,996	108,651,000.00
TN25	On 19/08/2025	Spot Bond	111.72858	8.14500	109.84419	9.73856		446,914,320,000.00		4,000,000	152,700,000.00
TN27	On 14/11/2027	Spot Bond	109.27601	8.22500	107.28490	11.73030		218,552,020,000.00		2,000,000	9,700,000.00
TORQ1	On 15/04/2022	Spot Bond	100.92733	0.00000	100.89229	7.21751			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.94924	0.00000	100.91338	7.38602			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.97700	0.00000	100.94010	7.59938			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.97993	0.00000	100.94291	7.62183			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.11709	0.00000	101.07490	8.67588			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.40088	0.00000	101.34792	14.71036			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.08205	0.00000	100.04921	26.00578			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.08537	0.00000	100.05121	9.70166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	100.08737	0.00000	100.05240	7.88793			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701	10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010	9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040	100.00000	10.24304			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.62425	0.00000	99.59158	93.85398			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.92773	0.00000	99.92588	82.21805			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.28682	0.00000	99.25829	87.82024			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.28294	0.00000	98.25432	75.43072			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.54195	0.00000	95.51243	57.31726			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.88258	0.00000	100.85364	92.58142			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.81024	0.00000	100.78130	91.18766			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.78130	0.00000	100.75236	90.73319			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.62238	0.00000	100.59343	89.62570			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.07295	0.00000	100.00000	80.75221		14,910,868,835,545.00	149,000,000	120,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	83.10306	100.00000	82.91919			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.96366	0.00000	100.92924	91.17587			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.81484	0.00000	100.78574	91.18731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	118.58708	7.70500	117.41154	10.08707			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.83789	0.00000	99.80104	43.96029			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.82589	0.00000	99.78636	13.41052			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.04235	0.00000	100.00013	27.59002			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.34427	8.10500	107.66874	12.13642			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.81566	100.00000	63.65585			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.07219	100.00000	63.91175			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.15770	100.00000	63.99705			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.19376	0.00000	100.16390	77.49955			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.20471	0.00000	100.17286	50.52483			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.06790	0.00000	101.03274	21.71769			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.10769	0.00000	101.07120	13.44123			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.10941	0.00000	101.07286	9.99822			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.22957	0.00000	100.19387	8.96511			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.23663	0.00000	100.19986	1.59062			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.58220	0.00000	100.55380	88.10650			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	129.93000	0.00000	132.71000	12.96012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	123.81149	5.69500	123.36076	18.70264			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	246.93391	0.24000	246.88784	5.25762		851,921,989,500.00		3,450,000	30,450,000.00
WSP1	On 28/05/2015	Spot Bond	109.76142	5.73500	109.45852	25.53176			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	113.28839	6.22000	112.62222	13.35624			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	115.55813	6.54000	114.74281	11.27097			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	115.47437	6.81500	114.41776	11.08520			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	116.56267	6.84500	115.35958	10.93066			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	98.01282	5.17500	97.94937	72.12767			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.74624	5.23500	96.66100	60.23467			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	89.04756	5.28500	88.77099	19.48208			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	95.10678	5.22500	94.99394	46.85270			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.87185	5.23500	93.73834	38.95047			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.81155	5.21500	87.50584	15.96821			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.91249	5.21500	91.74666	28.96471			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.03473	5.28500	88.75788	19.44652			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.51624	5.93000	67.87293	2.27621			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.50928	100.00000	9.49124			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03829	100.00000	0.03822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	9.50928	100.00000	9.49124				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.06659	100.00000	26.01714				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.45693	100.00000	19.42002				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.45693	100.00000	19.42002				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.40015	100.00000	16.36903				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	12.26486	100.00000	12.24159			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.58565	100.00000	11.56367			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.90257	100.00000	10.88188			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.74696	100.00000	9.72847			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.17228	100.00000	9.15488			0.00	0	0.00
Total for j-Bonds :									1,612,867,891,983,910.00	,635,573,302	92 212 803 602.00
Grand Total:									12,869,148,755,440.00	135,678,615	92 214 622 073.00