



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.01160	9.01160	8.95950	8.95950		11.63	268,104,111.60	29,751	511,138.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	11.36730	0.01137	10.91620	0.01092	11.367	17.69	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,249.76730	1.24977	1,301.41620	1.30142	1,249.767	17.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	4.55050	0.00455	4.52610	0.00453	4.551	20.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,842.95050	1.84295	1,895.02610	1.89503	1,842.950	20.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	3.34990	0.00335	3.36210	0.00336	3.350	21.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,991.74990	1.99175	2,043.86210	2.04386	1,991.750	21.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	24.04300	0.02404	22.44230	0.02244	24.043	15.65	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	862.44300	0.86244	912.94230	0.91294	862.443	15.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	22.20290	0.02220	20.79950	0.02080	22.203	15.86	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	900.60290	0.90060	951.29950	0.95130	900.603	15.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	17.88330	0.01788	16.88650	0.01689	17.883	16.42	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,006.28330	1.00628	1,057.38650	1.05739	1,006.283	16.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	65.39110	0.06539	58.76710	0.05877	65.391	13.32	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	453.79110	0.45379	499.26710	0.49927	453.791	13.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	51.26270	0.05126	46.44390	0.04644	51.263	13.80	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	539.66270	0.53966	586.94390	0.58694	539.663	13.80	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	32.83130		0.03283	30.24120	0.03024	32.831	14.85	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	721.23130		0.72123	770.74120	0.77074	721.231	14.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	88.82580		0.08883	79.14940	0.07915	88.826	12.82	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	357.22580		0.35723	399.64940	0.39965	357.226	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	84.40450		0.08440	75.30250	0.07530	84.405	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	372.80450		0.37280	415.80250	0.41580	372.804	12.90	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	74.28650		0.07429	66.50270	0.06650	74.286	13.11	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	412.68650		0.41269	457.00270	0.45700	412.687	13.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	114.57220		0.11457	101.59030	0.10159	114.572	12.39	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	282.97220		0.28297	322.09030	0.32209	282.972	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	108.90310		0.10890	96.64200	0.09664	108.903	12.48	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	297.30310		0.29730	337.14200	0.33714	297.303	12.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	95.89180		0.09589	85.30090	0.08530	95.892	12.69	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	334.29180		0.33429	375.80090	0.37580	334.292	12.69	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	179.49950		0.17950	158.65910	0.15866	179.500	11.63	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	167.89950		0.16790	199.15910	0.19916	167.900	11.63	0.00	0	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	140.16070		0.14016	123.98810	0.12399	140.161	12.06	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	228.56070		0.22856	264.48810	0.26449	228.561	12.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	123.60420		0.12360	109.48370	0.10948	123.604	12.27	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	262.00420		0.26200	299.98370	0.29998	262.004	12.27	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	324.99680		0.32500	291.00390	0.29100	324.997	11.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	73.39680		0.07340	91.50390	0.09150	73.397	11.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	297.22260		0.29722	265.35260	0.26535	297.223	11.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	85.62260		0.08562	105.85260	0.10585	85.623	11.59	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	264.42430		0.26442	235.28860	0.23529	264.424	11.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	102.82430		0.10282	125.78860	0.12579	102.824	11.60	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	369.08470		0.36908	332.06280	0.33206	369.085	11.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	57.48470		0.05748	72.56280	0.07256	57.485	11.56	0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	339.37760		0.33938	304.35090	0.30435	339.378	11.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	67.77760		0.06778	84.85090	0.08485	67.778	11.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	332.14750		0.33215	297.63510	0.29764	332.148	11.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	70.54750		0.07055	88.13510	0.08814	70.548	11.57	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	535.38680		0.53539	490.61360	0.49061	535.387	11.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	23.78680		0.02379	31.11360	0.03111	23.787	11.71	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	448.44600		0.44845	406.94200	0.40694	448.446	11.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	36.84600		0.03685	47.44200	0.04744	36.846	11.54	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	384.39350		0.38439	346.41370	0.34641	384.393	11.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	52.79350		0.05279	66.91370	0.06691	52.794	11.56	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,811.73730		1.81174	1,759.67020	1.75967	1,811.737	17.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.13730		0.00014	0.17020	0.00017	0.137	17.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12560		9.12560	9.07310	9.07310		13.23	11,388,748.80	1,248	60,759.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	79.25660		0.07926	74.03500	0.07404	79.257	17.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,273.65660		1.27366	1,320.93500	1.32094	1,273.657	17.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	43.86870		0.04387	41.50740	0.04151	43.869	19.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,918.26870		1.91827	1,968.40740	1.96841	1,918.269	19.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	130.07710		0.13008	120.58000	0.12058	130.077	15.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	854.47710		0.85448	897.48000	0.89748	854.477	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	122.95500		0.12296	114.05940	0.11406	122.955	15.89	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	897.35500		0.89736	940.95940	0.94096	897.355	15.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	89.30000		0.08930	83.23870	0.08324	89.300	16.97	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,163.70000		1.16370	1,210.13870	1.21014	1,163.700	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	166.05100		0.16605	153.55210	0.15355	166.051	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	680.45100		0.68045	720.45210	0.72045	680.451	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	164.08950		0.16409	151.75090	0.15175	164.090	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	688.48950		0.68849	728.65090	0.72865	688.489	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	162.15310		0.16215	149.97510	0.14998	162.153	15.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	696.55310	0.69655	736.87510	0.73688	696.553	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	254.02480	0.25402	234.21690	0.23422	254.025	13.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	428.42480	0.42842	461.11690	0.46112	428.425	13.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	238.30440	0.23830	219.76310	0.21976	238.304	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	462.70440	0.46270	496.66310	0.49666	462.704	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	223.59850	0.22360	206.26870	0.20627	223.598	14.18	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	497.99850	0.49800	533.16870	0.53317	497.998	14.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	521.02430	0.52102	483.69610	0.48370	521.024	12.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	145.42430	0.14542	160.59610	0.16060	145.424	12.67	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	376.57040	0.37657	347.72600	0.34773	376.570	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	250.97040	0.25097	274.62600	0.27463	250.970	13.07	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	288.74010	0.28874	266.22800	0.26623	288.740	13.54	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	363.14010	0.36314	393.12800	0.39313	363.140	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,831.45680	1.83146	1,779.47620	1.77948	1,831.457	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	5.85680	0.00586	6.37620	0.00638	5.857	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	706.37490	0.70637	662.47120	0.66247	706.375	12.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	80.77490	0.08077	89.37120	0.08937	80.775	12.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	554.00300	0.55400	515.08220	0.51508	554.003	12.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	128.40300	0.12840	141.98220	0.14198	128.403	12.59	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.23230	9.23230	9.17970	9.17970		14.11	7,939,778.00	860	25,124.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	172.34870	0.17235	161.68350	0.16168	172.349	16.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,210.04870	1.21005	1,251.98350	1.25198	1,210.049	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	102.20800	0.10221	96.42720	0.09643	102.208	19.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,869.90800	1.86991	1,916.72720	1.91673	1,869.908	19.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	516.00500	0.51600	485.01140	0.48501	516.005	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	311.60500	0.31160	333.21140	0.33321	311.605	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	437.67430	0.43767	410.28990	0.41029	437.674	13.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	405.37430	0.40537	430.58990	0.43059	405.374	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	278.95630		0.27896	261.37670	0.26138	278.956	15.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	736.65630		0.73666	771.67670	0.77168	736.656	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	567.25970		0.56726	534.10480	0.53410	567.260	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	262.85970		0.26286	282.30480	0.28230	262.860	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	541.08890		0.54109	509.01680	0.50902	541.089	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	286.68890		0.28669	307.21680	0.30722	286.689	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	529.86970		0.52987	498.27420	0.49827	529.870	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	297.56970		0.29757	318.57420	0.31857	297.570	13.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,280.35460		1.28035	1,230.29710	1.23030	1,280.355	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	48.05460		0.04805	50.59710	0.05060	48.055	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	672.39290		0.67239	632.46910	0.63247	672.393	13.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	190.09290		0.19009	202.76910	0.20277	190.093	13.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	582.34680		0.58235	548.58280	0.54858	582.347	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	250.04680		0.25005	268.88280	0.26888	250.047	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,848.02600		1.84803	1,796.28790	1.79629	1,848.026	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	15.72600		0.01573	16.58790	0.01659	15.726	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.34710		9.34710	9.29440	9.29440		14.71	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	244.53570		0.24454	231.84210	0.23184	244.536	17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,397.43570		1.39744	1,437.44210	1.43744	1,397.436	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	184.58730		0.18459	175.54850	0.17555	184.587	18.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,837.48730		1.83749	1,881.14850	1.88115	1,837.487	18.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	443.05880		0.44306	419.39790	0.41940	443.059	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	685.95880		0.68596	714.99790	0.71500	685.959	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	439.91920		0.43992	416.41210	0.41641	439.919	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	692.81920		0.69282	722.01210	0.72201	692.819	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	436.80200		0.43680	413.45160	0.41345	436.802	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	699.70200		0.69970	729.05160	0.72905	699.702	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,246.67950		1.24668	1,197.86070	1.19786	1,246.679	13.79	0.00	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	99.57950		0.09958	103.46070	0.10346	99.580	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	862.96600		0.86297	821.48810	0.82149	862.966	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	215.86600		0.21587	227.08810	0.22709	215.866	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	567.07870		0.56708	537.57390	0.53757	567.079	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	469.97870		0.46998	493.17390	0.49317	469.979	14.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,694.02470		1.69402	1,643.44130	1.64344	1,694.025	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	46.92470		0.04692	49.04130	0.04904	46.925	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.41050		9.41050	9.35700	9.35700		15.10	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	545.64320		0.54564	520.18440	0.52018	545.643	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	735.14320		0.73514	763.18440	0.76318	735.143	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	542.31850		0.54232	516.99830	0.51700	542.318	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	741.81850		0.74182	769.99830	0.77000	741.819	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	548.99580		0.54900	523.39380	0.52339	548.996	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	728.49580		0.72850	756.39380	0.75639	728.496	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.49390		9.49390	9.44060	9.44060		15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,239.57550		1.23958	1,198.54450	1.19854	1,239.576	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	295.67550		0.29568	307.94450	0.30794	295.675	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	720.21360		0.72021	687.37090	0.68737	720.214	15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	826.31360		0.82631	846.77090	0.84677	826.314	15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,663.95970		1.66396	1,617.64840	1.61765	1,663.960	14.86	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	170.05970		0.17006	177.04840	0.17705	170.060	14.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,312.74220		1.31274	1,268.11390	1.26811	1,312.742	14.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	268.84220		0.26884	277.51390	0.27751	268.842	14.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,275.92160		1.27592	1,231.49780	1.23150	1,275.922	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	282.02160		0.28202	290.89780	0.29090	282.022	14.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.27740		10.27740	10.22560	10.22560		17.25	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,648.83520		1.64884	1,606.45070	1.60645	1,648.835	15.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	521.43520		0.52144	530.85070	0.53085	521.435	15.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,618.43460		1.61843	1,576.00610	1.57601	1,618.435	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	541.03460		0.54103	550.40610	0.55041	541.035	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,588.45340		1.58845	1,546.01740	1.54602	1,588.453	15.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	561.05340		0.56105	570.41740	0.57042	561.053	15.62	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.01160		9.01160	8.95950	8.95950		11.63	2,027,610.00	225	965.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	33,937.76490		0.33938	30,435.08980	0.30435	33,937.765	11.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	6,777.76490		0.06778	8,485.08980	0.08485	6,777.765	11.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,214.75490		0.33215	29,763.51020	0.29764	33,214.755	11.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7,054.75490		0.07055	8,813.51020	0.08814	7,054.755	11.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,499.68280		0.32500	29,100.39480	0.29100	32,499.683	11.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7,339.68280		0.07340	9,150.39480	0.09150	7,339.683	11.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.12560		9.12560	9.07310	9.07310		13.23	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,593.14350		0.43593	40,329.10910	0.40329	43,593.143	12.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	20,033.14350		0.20033	22,019.10910	0.22019	20,033.144	12.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	43,026.46740		0.43026	39,796.80140	0.39797	43,026.467	12.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	20,466.46740		0.20466	22,486.80140	0.22487	20,466.467	12.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	42,465.02030		0.42465	39,269.78250	0.39270	42,465.020	12.92	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	20,905.02030		0.20905	22,959.78250	0.22960	20,905.020	12.92	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.23230		9.23230	9.17970	9.17970		14.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	33,421.20770		0.33421	31,313.43380	0.31313	33,421.208	14.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	59,191.20770		0.59191	62,343.43380	0.62343	59,191.208	14.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	33,117.06080		0.33117	31,027.11830	0.31027	33,117.061	14.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	59,887.06080		0.59887	63,057.11830	0.63057	59,887.061	14.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,816.28890		0.32816	30,744.05450	0.30744	32,816.289	14.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	60,586.28890		0.60586	63,774.05450	0.63774	60,586.289	14.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.84470		13.84470	13.79000	13.79000		10.66	13,844.70	1	19,646.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,850.56550		1.85057	1,798.75810	1.79876	1,850.565	16.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	5.86550		0.00587	8.75810	0.00876	5.865	16.47	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	874.86340		0.87486	829.11680	0.82912	874.863	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	30.16340		0.03016	39.11680	0.03912	30.163	11.72	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	272.90790		0.27291	265.95800	0.26596	272.908	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	218.20790		0.21821	265.95800	0.26596	218.208	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	17.80960		0.01781	18.28500	0.01829	17.810	14.52	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,473.10960		1.47311	1,528.28500	1.52828	1,473.110	14.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	76.35790		0.07636	81.98530	0.08199	76.358	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	631.65790		0.63166	691.98530	0.69199	631.658	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	45.65210		0.04565	51.16580	0.05117	45.652	12.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	850.95210		0.85095	911.16580	0.91117	850.952	12.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	36.00030		0.03600	39.75500	0.03975	36.000	12.60	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	991.30030		0.99130	1,049.75500	1.04975	991.300	12.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	267.60940		0.26761	261.13950	0.26114	267.609	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	222.90940		0.22291	271.13950	0.27114	222.909	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	262.37590		0.26238	256.63150	0.25663	262.376	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	227.67590		0.22768	276.63150	0.27663	227.676	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	87.47220		0.08747	92.90230	0.09290	87.472	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	582.77220		0.58277	642.90230	0.64290	582.772	11.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.01390		14.01390	13.95870	13.95870		12.79	0.00	0	3,609.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	231.74960		0.23175	221.93530	0.22194	231.750	13.88	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	977.84960		0.97785	1,023.23530	1.02324	977.850	13.88	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	236.25190		0.23625	226.21390	0.22621	236.252	13.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	962.35190		0.96235	1,007.51390	1.00751	962.352	13.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	233.98850		0.23399	224.06450	0.22406	233.988	13.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	970.08850		0.97009	1,015.36450	1.01536	970.089	13.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.17470		14.17470	14.11900	14.11900		13.41	0.00	0	998.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	377.04780		0.37705	361.57000	0.36157	377.048	14.37	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,112.34780	1.11235	1,152.57000	1.15257	1,112.348	14.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	382.09040	0.38209	366.40300	0.36640	382.090	14.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,097.39040	1.09739	1,137.40300	1.13740	1,097.390	14.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	379.56020	0.37956	363.97790	0.36398	379.560	14.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,104.86020	1.10486	1,144.97790	1.14498	1,104.860	14.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.34950	14.34950	14.29300	14.29300		13.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	787.51840	0.78752	760.80590	0.76081	787.518	13.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	748.01840	0.74802	777.80590	0.77781	748.018	13.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	796.25950	0.79626	769.14110	0.76914	796.259	13.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	736.75950	0.73676	766.14110	0.76614	736.759	13.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	791.87560	0.79188	764.87520	0.76488	791.876	13.93	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	742.37560	0.74238	771.87520	0.77188	742.376	13.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09120	0.09120	0.09010	0.09010		20.91	0.00	0	16,603.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	352.79710	0.00353	298.58020	0.00299	352.797	19.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	232.79710	0.00233	288.58020	0.00289	232.797	19.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	61.45460	0.00061	50.95690	0.00051	61.455	20.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	941.45460	0.00941	1,040.95690	0.01041	941.455	20.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	9.20080	0.00009	7.92720	0.00008	9.201	23.08	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,889.20080	0.01889	1,997.92720	0.01998	1,889.201	23.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09250	0.09250	0.09130	0.09130		20.35	9,157.50	99	1,351.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	585.11780	0.00585	518.22760	0.00518	585.118	18.82	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	335.11780	0.00335	388.22760	0.00388	335.118	18.82	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	221.86750	0.00222	194.74260	0.00195	221.868	20.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	971.86750	0.00972	1,064.74260	0.01065	971.868	20.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	83.40790	0.00083	73.08340	0.00073	83.408	22.16	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,833.40790	0.01833	1,943.08340	0.01943	1,833.408	22.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.80600	11.80600	11.76610	11.76610		11.45	98,745,384.00	8,364	61,733.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	31.44590		0.03145	30.44440	0.03044	31.446	14.06	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	975.44590		0.97545	1,014.34440	1.01434	975.446	14.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	226.98430		0.22698	210.95790	0.21096	226.984	11.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	220.98430		0.22098	244.85790	0.24486	220.984	11.45	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	99.22630		0.09923	92.65800	0.09266	99.226	12.47	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	493.22630		0.49323	526.55800	0.52656	493.226	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	52.26360		0.05226	49.73730	0.04974	52.264	13.29	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	746.26360		0.74626	783.63730	0.78364	746.264	13.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	591.07450		0.59107	557.80550	0.55781	591.074	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	45.07450		0.04507	51.70550	0.05171	45.074	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	479.23900		0.47924	449.17050	0.44917	479.239	11.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	73.23900		0.07324	83.07050	0.08307	73.239	11.39	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	279.70720		0.27971	258.28150	0.25828	279.707	11.43	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	173.70720		0.17371	192.18150	0.19218	173.707	11.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	607.85730		0.60786	574.18890	0.57419	607.857	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	41.85730		0.04186	48.08890	0.04809	41.857	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	599.44270		0.59944	565.97210	0.56597	599.443	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	43.44270		0.04344	49.87210	0.04987	43.443	11.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.96400		11.96400	11.92300	11.92300		12.72	0.00	0	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	294.70470		0.29470	281.81900	0.28182	294.705	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	580.70470		0.58070	608.81900	0.60882	580.705	13.34	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	264.87700		0.26488	253.37210	0.25337	264.877	13.54	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	650.87700		0.65088	680.37210	0.68037	650.877	13.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	158.16190		0.15816	152.27400	0.15227	158.162	14.66	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,044.16190		1.04416	1,079.27400	1.07927	1,044.162	14.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	384.24180		0.38424	367.41260	0.36741	384.242	12.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	420.24180		0.42024	444.41260	0.44441	420.242	12.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	380.21280		0.38021	363.55610	0.36356	380.213	12.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	426.21280		0.42621	450.55610	0.45056	426.213	12.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	345.69160		0.34569	330.52190	0.33052	345.692	13.03	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	481.69160		0.48169	507.52190	0.50752	481.692	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	622.53750		0.62254	596.20120	0.59620	622.538	12.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	208.53750		0.20854	223.20120	0.22320	208.538	12.36	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	388.30700		0.38831	371.31070	0.37131	388.307	12.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	414.30700		0.41431	438.31070	0.43831	414.307	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.11310		12.11310	12.07180	12.07180		13.35	0.00	0	1,440.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,073.13070		1.07313	1,040.69950	1.04070	1,073.131	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	160.03070		0.16003	168.89950	0.16890	160.031	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	894.31310		0.89431	864.43280	0.86443	894.313	12.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	224.21310		0.22421	235.63280	0.23563	224.213	12.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	859.54210		0.85954	832.53650	0.83254	859.542	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	239.44210		0.23944	253.73650	0.25374	239.442	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	827.79320		0.82779	801.85250	0.80185	827.793	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	257.69320		0.25769	273.05250	0.27305	257.693	12.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.27540		12.27540	12.23250	12.23250		13.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	576.72870		0.57673	561.25930	0.56126	576.729	14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	791.32870		0.79133	818.75930	0.81876	791.329	14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	573.23300		0.57323	557.87660	0.55788	573.233	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	797.83300		0.79783	825.37660	0.82538	797.833	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	569.75940		0.56976	554.51560	0.55452	569.759	14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	804.35940		0.80436	832.01560	0.83202	804.359	14.30	0.00	0	0.00
2025	On 02/05/2013	Bond Future			117.80730		117.80730	116.94130	116.94130			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,393.63000		4.39363	3,527.63000	3.52763	4,393.630		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.99309		113.99309	112.90528	112.90528			0.00	0	9.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future	111.60	Call	2,388.61000		2.38861	1,300.80000	1.30080	2,388.610		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			118.70584		118.70584	117.66661	117.66661			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,108.02000		1.10802	68.79000	0.06879	1,108.020		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			504.02800		504.02800	503.56400	503.56400			5,040,280.00	1	11.00
AL7T	On 01/08/2013	Index Future			510.59600		510.59600	510.12600	510.12600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			517.93500		517.93500	517.45800	517.45800			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			448.85200		448.85200	448.44400	448.44400			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.70100		454.70100	454.28800	454.28800			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			461.23600		461.23600	460.81700	460.81700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.41810		9.41810	9.42170	9.42170		7.67	5,198,791.20	552	14,528.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	663.19210		0.66319	667.25340	0.66725	663.192	9.64	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.09210		0.00509	5.55340	0.00555	5.092	9.64	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	682.82790		0.68283	686.85510	0.68686	682.828	9.77	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	4.72790		0.00473	5.15510	0.00516	4.728	9.77	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	673.00620		0.67301	677.04990	0.67705	673.006	9.71	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	4.90620		0.00491	5.34990	0.00535	4.906	9.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.47140		9.47140	9.47430	9.47430		9.11	0.00	0	8,769.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	51.83860		0.05184	51.95160	0.05195	51.839	11.64	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	880.43860		0.88044	877.65160	0.87765	880.439	11.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	618.26380		0.61826	621.63460	0.62163	618.264	9.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	46.86380		0.04686	47.33460	0.04733	46.864	9.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	609.61160		0.60961	612.96620	0.61297	609.612	9.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	48.21160		0.04821	48.66620	0.04867	48.212	9.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	320.58480		0.32058	322.55570	0.32256	320.585	9.15	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	149.18480		0.14918	148.25570	0.14826	149.185	9.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	985.55310		0.98555	989.08280	0.98908	985.553	10.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.15310		0.01415	14.78280	0.01478	14.153	10.32	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	706.53700		0.70654	710.03090	0.71003	706.537	9.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	35.13700		0.03514	35.73090	0.03573	35.137	9.66	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	626.95120		0.62695	630.33740	0.63034	626.951	9.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	45.55120		0.04555	46.03740	0.04604	45.551	9.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.52160		9.52160	9.52360	9.52360		10.02	0.00	0	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	332.01730		0.33202	333.10170	0.33310	332.017	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	290.41730		0.29042	289.50170	0.28950	290.417	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	342.06680		0.34207	343.25500	0.34325	342.067	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	280.46680		0.28047	279.65500	0.27965	280.467	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	337.01780		0.33702	338.15260	0.33815	337.018	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	285.41780		0.28542	284.55260	0.28455	285.418	10.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57530		9.57530	9.57590	9.57590		10.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	420.80840		0.42081	420.87830	0.42088	420.808	10.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	355.50840		0.35551	354.97830	0.35498	355.508	10.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	430.55060		0.43055	430.68750	0.43069	430.551	10.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	345.25060		0.34525	344.78750	0.34479	345.251	10.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	425.66040		0.42566	425.76190	0.42576	425.660	10.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	350.36040		0.35036	349.86190	0.34986	350.360	10.55	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.01480		10.01480	10.02000	10.02000		12.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,812.88130		2.81288	2,817.84030	2.81784	2,812.881	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	48.08130		0.04808	47.84030	0.04784	48.081	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,765.84890		2.76585	2,770.79530	2.77080	2,765.849	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	51.04890		0.05105	50.79530	0.05080	51.049	12.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,718.96780		2.71897	2,723.90300	2.72390	2,718.968	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	54.16780		0.05417	53.90300	0.05390	54.168	12.75	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.87970		8.87970	8.84890	8.84890		10.70	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	133.17990		0.13318	120.34800	0.12035	133.180	10.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	193.47990		0.19348	211.44800	0.21145	193.480	10.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	129.29520		0.12930	116.76990	0.11677	129.295	10.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	199.59520		0.19960	217.86990	0.21787	199.595	10.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	125.50220		0.12550	113.28150	0.11328	125.502	10.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	205.80220		0.20580	224.38150	0.22438	205.802	10.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			8.97290		8.97290	8.94180	8.94180		11.99	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	235.91450		0.23591	222.39120	0.22239	235.915	12.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	353.01450		0.35301	370.59120	0.37059	353.014	12.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	232.26580		0.23227	218.93780	0.21894	232.266	12.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	359.36580		0.35937	377.13780	0.37714	359.366	12.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	228.67060		0.22867	215.53190	0.21553	228.671	12.35	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	365.77060		0.36577	383.73190	0.38373	365.771	12.35	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.10950		0.10950	0.09440	0.09440			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			55.64840		55.64840	47.85630	47.85630			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			14.14580		14.14580	14.22060	14.22060			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			5,563.76610		5,563.76610	-5,687.23380	-5,687.23380			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			5,325.67380		5,325.67380	-5,683.56850	-5,683.56850			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			14.14580		14.14580	14.22060	14.22060			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			295.32050		295.32050	296.38270	296.38270			0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADI	On 22/04/2013	Can-Do Future			27.13380		27.13380	22.74660	22.74660				0.00	0	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			1,260.43880		1,260.43880	883.96060	883.96060				0.00	0	10.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			31.78910		31.78910	25.90100	25.90100				0.00	0	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			3,229.09090		3,229.09090	3,531.71590	3,531.71590				0.00	0	20.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			118.98760		118.98760	107.55970	107.55970				0.00	0	2,500.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.70780		9.70780	9.64600	9.64600		11.51		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	279.50780		0.27951	241.54430	0.24154	279.508	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	111.70780		0.11171	135.54430	0.13554	111.708	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	273.21980		0.27322	235.83450	0.23583	273.220	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	115.41980		0.11542	139.83450	0.13983	115.420	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	267.01500		0.26701	230.21090	0.23021	267.015	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	119.21500		0.11922	144.21090	0.14421	119.215	11.51		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.84340		9.84340	9.78080	9.78080		13.14		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	339.79200		0.33979	311.69400	0.31169	339.792	13.13		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	336.39200		0.33639	370.89400	0.37089	336.392	13.13		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	335.21580		0.33522	307.82300	0.30782	335.216	13.14		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	341.81580		0.34182	377.02300	0.37702	341.816	13.14		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	331.04200		0.33104	303.99490	0.30399	331.042	13.17		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	347.64200		0.34764	383.19490	0.38319	347.642	13.17		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.03440	12.03440		13.20		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	585.16120		0.58516	564.19700	0.56420	585.161	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	399.46120		0.39946	419.79700	0.41980	399.461	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	580.17350		0.58017	559.39330	0.55939	580.173	13.04		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	404.47350		0.40447	424.99330	0.42499	404.473	13.04		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	575.22360		0.57522	554.62350	0.55462	575.224	13.05		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Put	409.52360		0.40952	430.22350	0.43022	409.524	13.05	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			8.94200	8.94200	8.89000	8.89000			10.83	0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	1.43160	0.00143	1.08120	0.00108	1.432	14.28		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	299.43160	0.29943	351.08120	0.35108	299.432	14.28		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	1.27100	0.00127	0.96690	0.00097	1.271	14.40		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	309.27100	0.30927	360.96690	0.36097	309.271	14.40		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	1.12870	0.00113	0.86500	0.00087	1.129	14.52		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	319.12870	0.31913	370.86500	0.37087	319.129	14.52		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	2.31150	0.00231	1.69540	0.00170	2.312	13.81		0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	260.31150	0.26031	311.69540	0.31170	260.312	13.81		0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry			8.94430	8.94430	8.89240	8.89240			11.01	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	4.54870	0.00455	4.10500	0.00411	4.549	13.29		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	260.24870	0.26025	311.70500	0.31171	260.249	13.29		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	4.09720	0.00410	3.75610	0.00376	4.097	13.38		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	269.79720	0.26980	321.35610	0.32136	269.797	13.38		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	7.64220	0.00764	6.41220	0.00641	7.642	12.83		0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	213.34220	0.21334	264.01220	0.26401	213.342	12.83		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	6.89340	0.00689	5.86410	0.00586	6.893	12.92		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	222.59340	0.22259	273.46410	0.27346	222.593	12.92		0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	5.04880	0.00505	4.48720	0.00449	5.049	13.20		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	250.74880	0.25075	302.08720	0.30209	250.749	13.20		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	68.57410	0.06857	46.75490	0.04675	68.574	11.26		0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	44.27410	0.04427	74.35490	0.07435	44.274	11.26		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	27.64960	0.02765	20.27580	0.02028	27.650	11.64		0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	103.34960	0.10335	147.87580	0.14788	103.350	11.64		0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	15.51150	0.01551	11.96990	0.01197	15.512	12.19		0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	151.21150	0.15121	199.56990	0.19957	151.211	12.19		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.95270	8.95270	8.90080	8.90080			11.27	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	8.00	Call	952.79110		0.95279	900.93850	0.90094	952.791	18.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.09110		0.00009	0.13850	0.00014	0.091	18.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	852.85330		0.85285	801.04120	0.80104	852.853	17.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.15330		0.00015	0.24120	0.00024	0.153	17.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	752.96980		0.75297	701.23260	0.70123	752.970	16.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.26980		0.00027	0.43260	0.00043	0.270	16.46	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	41.87550		0.04188	32.32110	0.03232	41.876	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	149.17550		0.14918	191.52110	0.19152	149.175	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	6.46900		0.00647	5.26370	0.00526	6.469	14.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	403.76900		0.40377	454.46370	0.45446	403.769	14.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	2.12510		0.00213	1.69540	0.00170	2.125	15.16	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	559.42510		0.55943	610.89540	0.61090	559.425	15.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	53.39010		0.05339	41.15530	0.04116	53.390	11.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	120.69010		0.12069	160.35530	0.16036	120.690	11.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	47.32310		0.04732	36.49310	0.03649	47.323	11.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	134.62310		0.13462	175.69310	0.17569	134.623	11.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	44.52480		0.04452	34.34890	0.03435	44.525	12.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	141.82480		0.14182	183.54890	0.18355	141.825	12.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			8.99110		8.99110	8.93910	8.93910		11.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	47.45830		0.04746	41.32340	0.04132	47.458	13.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	406.35830		0.40636	452.22340	0.45222	406.358	13.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	29.13140		0.02913	26.04870	0.02605	29.131	13.91	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	548.03140		0.54803	596.94870	0.59695	548.031	13.91	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	125.58140		0.12558	108.70590	0.10871	125.581	11.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	174.48140		0.17448	209.60590	0.20961	174.481	11.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	121.82020		0.12182	105.43880	0.10544	121.820	11.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	180.72020		0.18072	216.33880	0.21634	180.720	11.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	118.16060		0.11816	102.26160	0.10226	118.161	11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.06	Put	187.06060		0.18706	223.16160	0.22316	187.061	11.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	893.25480		0.89325	842.17450	0.84217	893.255	13.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.15480		0.00215	3.07450	0.00307	2.155	13.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	794.64810		0.79465	744.08200	0.74408	794.648	13.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	3.54810		0.00355	4.98200	0.00498	3.548	13.09	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.02600		9.02600	8.97400	8.97400		11.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	182.04100		0.18204	162.43080	0.16243	182.041	12.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	216.04100		0.21604	248.43080	0.24843	216.041	12.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	95.69550		0.09570	85.96580	0.08597	95.695	13.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	419.69550		0.41970	461.96580	0.46197	419.696	13.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	67.72250		0.06772	61.33500	0.06133	67.723	13.99	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	551.72250		0.55172	597.33500	0.59733	551.723	13.99	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	836.24360		0.83624	786.85040	0.78685	836.244	12.81	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	10.24360		0.01024	12.85040	0.01285	10.244	12.81	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	190.13690		0.19014	169.66350	0.16966	190.137	12.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	204.13690		0.20414	235.66350	0.23566	204.137	12.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	186.05000		0.18605	166.01010	0.16601	186.050	12.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	210.05000		0.21005	242.01010	0.24201	210.050	12.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	932.92050		0.93292	882.67350	0.88267	932.921	13.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	6.92050		0.00692	8.67350	0.00867	6.920	13.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05750		9.05750	9.00530	9.00530		12.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	67.74250		0.06774	62.16200	0.06216	67.743	15.46	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	810.24250		0.81024	856.86200	0.85686	810.243	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	188.65920		0.18866	171.09410	0.17109	188.659	13.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	321.15920		0.32116	355.79410	0.35579	321.159	13.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	185.35270		0.18535	168.08340	0.16808	185.353	13.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	327.85270		0.32785	362.78340	0.36278	327.853	13.06	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	182.10310		0.18210	165.12750	0.16513	182.103	13.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	334.60310	0.33460	369.82750	0.36983	334.603	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.06240	9.06240	9.01020	9.01020		12.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	114.48830	0.11449	104.44720	0.10445	114.488	14.29	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	562.08830	0.56209	604.24720	0.60425	562.088	14.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	250.92620	0.25093	228.34280	0.22834	250.926	12.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	238.52620	0.23853	268.14280	0.26814	238.526	12.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	246.71290	0.24671	224.46910	0.22447	246.713	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	244.31290	0.24431	274.26910	0.27427	244.313	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	150.23350	0.15023	136.37320	0.13637	150.234	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	437.83350	0.43783	476.17320	0.47617	437.833	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	977.33260	0.97733	927.50420	0.92750	977.333	13.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	14.93260	0.01493	17.30420	0.01730	14.933	13.27	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	882.87530	0.88288	834.13140	0.83413	882.875	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	20.47530	0.02048	23.93140	0.02393	20.475	13.01	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	255.68730	0.25569	232.27780	0.23228	255.687	12.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	233.28730	0.23329	262.07780	0.26208	233.287	12.62	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.06850	9.06850	9.01620	9.01620		12.69	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	236.55110	0.23655	215.46940	0.21547	236.551	12.90	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	278.05110	0.27805	309.26940	0.30927	278.051	12.90	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	244.47130	0.24447	222.74740	0.22275	244.471	12.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	265.97130	0.26597	296.54740	0.29655	265.971	12.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	240.47940	0.24048	219.07820	0.21908	240.479	12.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	271.97940	0.27198	302.87820	0.30288	271.979	12.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.10010	9.10010	9.04770	9.04770		13.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	162.39520	0.16240	149.10010	0.14910	162.395	14.45	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	572.29520	0.57230	611.40010	0.61140	572.295	14.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	105.48760	0.10549	97.41760	0.09742	105.488	15.67	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	845.38760	0.84539	889.71760	0.88972	845.388	15.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Call	221.34960		0.22135	203.12480	0.20312	221.350	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	411.24960		0.41125	445.42480	0.44542	411.250	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	218.23470		0.21823	200.25710	0.20026	218.235	13.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	418.13470		0.41813	452.55710	0.45256	418.135	13.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	215.16680		0.21517	197.43390	0.19743	215.167	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	425.06680		0.42507	459.73390	0.45973	425.067	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	931.35710		0.93136	883.04550	0.88305	931.357	13.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	31.25710		0.03126	35.34550	0.03535	31.257	13.10	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	237.61510		0.23762	218.11030	0.21811	237.615	13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	377.51510		0.37752	410.41030	0.41041	377.515	13.55	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.13410		9.13410	9.08150	9.08150		13.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	134.30050		0.13430	124.65510	0.12466	134.300	15.82	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	880.20050		0.88020	923.15510	0.92316	880.201	15.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	268.75070		0.26875	248.36570	0.24837	268.751	13.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	424.65070		0.42465	456.86570	0.45687	424.651	13.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	265.45580		0.26546	245.30640	0.24531	265.456	13.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	431.35580		0.43136	463.80640	0.46381	431.356	13.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	262.20310		0.26220	242.28720	0.24229	262.203	13.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	438.10310		0.43810	470.78720	0.47079	438.103	13.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	272.08820		0.27209	251.46330	0.25146	272.088	13.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	417.98820		0.41799	449.96330	0.44996	417.988	13.82	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.13770		9.13770	9.08510	9.08510		13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	287.64270		0.28764	266.05310	0.26605	287.643	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	399.94270		0.39994	430.95310	0.43095	399.943	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	284.15680		0.28416	262.81170	0.26281	284.157	13.78	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	406.45680		0.40646	437.71170	0.43771	406.457	13.78	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	210.04090		0.21004	194.14160	0.19414	210.041	14.57	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	582.34090		0.58234	619.04160	0.61904	582.341	14.57	0.00	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 26/09/2013	Any day expiry	8.20	Call	980.90660		0.98091	931.57110	0.93157	980.907	13.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	43.20660		0.04321	46.47110	0.04647	43.207	13.29	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	291.17530		0.29118	269.33910	0.26934	291.175	13.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	393.47530		0.39348	424.23910	0.42424	393.475	13.71	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.16930		9.16930	9.11660	9.11660		13.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	260.23500		0.26023	241.86910	0.24187	260.235	14.52	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	560.93500		0.56093	595.26910	0.59527	560.935	14.52	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	142.18530		0.14219	132.68850	0.13269	142.185	16.45	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,042.88530		1.04289	1,086.08850	1.08609	1,042.885	16.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	283.91420		0.28391	263.95660	0.26396	283.914	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	504.61420		0.50461	537.35660	0.53736	504.614	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	280.82960		0.28083	261.07910	0.26108	280.830	14.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	511.52960		0.51153	544.47910	0.54448	511.530	14.31	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	277.78380		0.27778	258.23350	0.25823	277.784	14.34	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	518.48380		0.51848	551.63350	0.55163	518.484	14.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.32620		9.32620	9.27360	9.27360		14.55	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	602.96760		0.60297	570.90290	0.57090	602.968	14.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	386.76760		0.38677	407.30290	0.40730	386.768	14.12	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	612.38000		0.61238	579.89640	0.57990	612.380	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	376.18000		0.37618	396.29640	0.39630	376.180	14.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	607.65580		0.60766	575.38170	0.57538	607.656	14.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	381.45580		0.38146	401.78170	0.40178	381.456	14.09	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.34960		9.34960	9.29690	9.29690		14.72	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	632.39400		0.63239	600.39720	0.60040	632.394	14.16	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	392.79400		0.39279	413.49720	0.41350	392.794	14.16	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	641.81510		0.64182	609.46910	0.60947	641.815	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	382.21510		0.38222	402.56910	0.40257	382.215	14.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	637.08860		0.63709	604.91390	0.60491	637.089	14.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Put	387.48860		0.38749	408.01390	0.40801	387.489	14.14	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.18477		113.18477	112.68620	112.68620			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	131.41000		0.13141	629.98000	0.62998	131.410		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.44208		91.97816	8.44796	91.92541			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,797.90000		82.79790	82,745.15000	82.74515	82,797.900		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			8.52102		93.17679	8.52708	93.12328			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,084.59000		4.08459	4,031.08000	4.03108	4,084.590		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	82,125.46000		82.12546	82,071.95000	82.07195	82,125.460		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			448.23300		448.23300	447.79300	447.79300			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	152,430.00000		15.24300	148,030.00000	14.80300	152,430.000		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 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	152,330.00000		15.23300	147,930.00000	14.79300	152,330.000		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	152,230.00000		15.22300	147,830.00000	14.78300	152,230.000		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			454.07400		454.07400	453.62800	453.62800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	80,840.00000		8.08400	76,380.00000	7.63800	80,840.000		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	80,740.00000		8.07400	76,280.00000	7.62800	80,740.000		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	80,640.00000		8.06400	76,180.00000	7.61800	80,640.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			460.60100		460.60100	460.14800	460.14800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	146,110.00000		14.61100	141,580.00000	14.15800	146,110.000		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	146,010.00000		14.60100	141,480.00000	14.14800	146,010.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	145,910.00000		14.59100	141,380.00000	14.13800	145,910.000		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			206.69200		206.69200	205.86800	205.86800			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			209.46500		209.46500	208.63000	208.63000			0.00	0	252.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013	Index Future			212.52800	212.52800	211.68100	211.68100			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			557.08700	557.08700	556.08400	556.08400			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.12000	94.88000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000	94.88000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.11000	94.89000	5.11000	94.89000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.10000	94.90000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.10000	94.90000	5.10000	94.90000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.09000	94.91000	5.10000	94.90000			0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.08000	94.92000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.08000	94.92000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.13000	94.87000	5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000	94.78000	5.22000	94.78000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.32000	94.68000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.46000	94.54000	5.46000	94.54000			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.70680	7.70680	7.72920	7.72920		8.12	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	379.23550	0.37924	400.45050	0.40045	379.236	8.95	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	12.43550	0.01244	11.25050	0.01125	12.435	8.95	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	370.12030		0.37012	391.22960	0.39123	370.120	8.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	13.32030		0.01332	12.02960	0.01203	13.320	8.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	361.05980		0.36106	382.05700	0.38206	361.060	8.91	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	14.25980		0.01426	12.85700	0.01286	14.260	8.91	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.75620		7.75620	7.77900	7.77900		10.08	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	298.83030		0.29883	315.00360	0.31500	298.830	10.22	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	132.63030		0.13263	126.00360	0.12600	132.630	10.22	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	292.55750		0.29256	308.51530	0.30852	292.558	10.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	136.35750		0.13636	129.51530	0.12952	136.358	10.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	286.35800		0.28636	302.09970	0.30210	286.358	10.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	140.15800		0.14016	133.09970	0.13310	140.158	10.20	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.49447		110.42606	6.49999	110.38421			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,038.26000		4.03826	3,996.41000	3.99641	4,038.260		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	4,110.48000		4.11048	4,068.63000	4.06863	4,110.480		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	4,182.64000		4.18264	4,140.79000	4.14079	4,182.640		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			6.53761		111.86500	6.54333	111.82265			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,395.18000		5.39518	5,352.83000	5.35283	5,395.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	5,464.55000		5.46455	5,422.20000	5.42220	5,464.550		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	5,533.86000		5.53386	5,491.51000	5.49151	5,533.860		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future			5.28071		119.91258	5.29103	119.88743		1.68	0.00	0	6,037.00
R157	On 02/05/2013	Bond Future	5.34	Call	269.73000		0.26973	258.90000	0.25890	269.730	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	125.31000		0.12531	139.63000	0.13963	125.310	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	285.14000		0.28514	273.76000	0.27376	285.140	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	116.38000		0.11638	130.15000	0.13015	116.380	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	301.01000		0.30101	289.08000	0.28908	301.010	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	107.92000		0.10792	121.14000	0.12114	107.920	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.27747		121.47518	5.28916	121.44974		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,019.55000		92.01955	91,994.11000	91.99411	92,019.550	1.62	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	1.62	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.26068		116.41404	5.27426	116.38829		1.36	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	863.59000		0.86359	846.82000	0.84682	863.590	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	241.37000		0.24137	250.35000	0.25035	241.370	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	876.96000		0.87696	860.05000	0.86005	876.960	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	235.92000		0.23592	244.76000	0.24476	235.920	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	890.43000		0.89043	873.38000	0.87338	890.430	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	230.57000		0.23057	239.27000	0.23927	230.570	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.23622		117.98354	5.25219	117.95746		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	945.59000		0.94559	928.21000	0.92821	945.590	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	256.41000		0.25641	265.11000	0.26511	256.410	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	922.44000		0.92244	905.29000	0.90529	922.440	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	265.65000		0.26565	274.58000	0.27458	265.650	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	933.98000		0.93398	916.72000	0.91672	933.980	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	260.99000		0.26099	269.81000	0.26981	260.990	1.25	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			7.03251		134.01229	7.05329	133.79596		9.58	0.00	0	62,544.00
R186	On 02/05/2013	Bond Future	6.75	Call	254.55000		0.25455	238.19000	0.23819	254.550	9.50	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,245.83000		3.24583	3,445.80000	3.44580	3,245.830	9.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,817.69000		3.81769	3,642.44000	3.64244	3,817.690	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	164.63000		0.16463	205.71000	0.20571	164.630	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,906.87000		3.90687	3,729.65000	3.72965	3,906.870	9.74	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	153.69000		0.15369	192.80000	0.19280	153.690	9.74	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,996.55000		3.99655	3,817.44000	3.81744	3,996.550	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	143.36000		0.14336	180.58000	0.18058	143.360	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,765.80000		5.76580	5,561.80000	5.56180	5,765.800	9.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	33.23000		0.03323	45.56000	0.04556	33.230	9.82	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	7,197.43000		7.19743	6,985.28000	6.98528	7,197.430	9.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	8.68000		0.00868	12.86000	0.01286	8.680	9.89	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.08828		130.47406	7.10975	130.25491		10.74	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,979.40000		3.97940	3,863.78000	3.86378	3,979.400	10.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,341.28000		2.34128	2,444.81000	2.44481	2,341.280	10.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	121,201.65000		121.20165	120,982.50000	120.98250	121,201.650	11.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.14615		132.34955	7.16838	132.12740		10.67	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	15,143.95000		15.14395	14,942.95000	14.94295	15,143.950	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	396.97000		0.39697	418.12000	0.41812	396.970	11.23	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,565.28000		10.56528	10,390.72000	10.39072	10,565.280	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,132.90000		1.13290	1,180.49000	1.18049	1,132.900	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,638.40000		10.63840	10,463.31000	10.46331	10,638.400	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,116.10000		1.11610	1,163.16000	1.16316	1,116.100	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,711.89000		10.71189	10,536.28000	10.53628	10,711.890	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,099.77000		1.09977	1,146.31000	1.14631	1,099.770	11.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.20118		128.84352	7.22417	128.61831		10.96	0.00	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 06/02/2014	Bond Future	7.74	Call	8,100.28000		8.10028	7,957.15000	7.95715	8,100.280	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,963.53000		2.96353	3,045.61000	3.04561	2,963.530	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,161.84000		8.16184	8,018.12000	8.01812	8,161.840	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,932.49000		2.93249	3,013.98000	3.01398	2,932.490	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,223.17000		8.22317	8,078.84000	8.07884	8,223.170	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,901.31000		2.90131	2,982.19000	2.98219	2,901.310	11.25	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			298.43471		298.43471	297.93111	297.93111			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	16,044.71000		16.04471	15,541.11000	15.54111	16,044.710		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	16,034.71000		16.03471	15,531.11000	15.53111	16,034.710		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	16,024.71000		16.02471	15,521.11000	15.52111	16,024.710		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			5.20019		108.74203	5.21058	108.72545		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,873.55000		1.87355	1,890.13000	1.89013	1,873.550	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,857.22000		1.85722	1,873.80000	1.87380	1,857.220	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,840.88000		1.84088	1,857.46000	1.85746	1,840.880	0.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 01/08/2013	Bond Future			5.18852		105.75523	5.20091	105.73845		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,509.55000		68.50955	68,492.77000	68.49277	68,509.550	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.13391		107.27545	5.14941	107.25849		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	108.42000		0.10842	104.29000	0.10429	108.420	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	485.75000		0.48575	498.58000	0.49858	485.750	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	111.48000		0.11148	107.26000	0.10726	111.480	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	477.81000		0.47781	490.55000	0.49055	477.810	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	114.61000		0.11461	110.29000	0.11029	114.610	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	469.94000		0.46994	482.58000	0.48258	469.940	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.04048		104.31304	5.06065	104.29588		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	367.94000		0.36794	357.95000	0.35795	367.940	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	181.36000		0.18136	188.53000	0.18853	181.360	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	357.31000		0.35731	347.48000	0.34748	357.310	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	187.71000		0.18771	195.04000	0.19504	187.710	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	362.42000		0.36242	352.51000	0.35251	362.420	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	184.33000		0.18433	191.58000	0.19158	184.330	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.09370		222.09370	221.06164	221.06164			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,053.70000		11.05370	10,021.64000	10.02164	11,053.700		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	11,043.70000		11.04370	10,011.64000	10.01164	11,043.700		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	11,033.70000		11.03370	10,001.64000	10.00164	11,033.700		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.67099		111.00814	5.67130	111.00689		3.77	0.00	0	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	979.62000		0.97962	985.16000	0.98516	979.620	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	99.58000		0.09958	106.37000	0.10637	99.580	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,012.49000		1.01249	1,017.79000	1.01779	1,012.490	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	92.47000		0.09247	99.02000	0.09902	92.470	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,045.76000		1.04576	1,050.81000	1.05081	1,045.760	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	85.78000		0.08578	92.08000	0.09208	85.780	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.69694		112.45468	5.69726	112.45345		3.62	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,241.48000		99.24148	99,240.25000	99.24025	99,241.480	3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.72287		109.91109	5.72320	109.90991		3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,738.97000		1.73897	1,740.81000	1.74081	1,738.970	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	716.47000		0.71647	719.49000	0.71949	716.470	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,681.57000		107.68157	107,680.39000	107.68039	107,681.570	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,120.36000		1.12036	1,122.50000	1.12250	1,120.360	3.45	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,166.47000		1.16647	1,169.79000	1.16979	1,166.470	3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,693.22000		1.69322	1,695.09000	1.69509	1,693.220	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	741.56000		0.74156	744.61000	0.74461	741.560	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,716.02000		1.71602	1,717.88000	1.71788	1,716.020	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	728.93000		0.72893	731.97000	0.73197	728.930	3.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.74916		111.39290	5.74951	111.39172		3.24	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,118.96000		2.11896	2,120.20000	2.12020	2,118.960	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	750.46000		0.75046	752.88000	0.75288	750.460	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,677.27000		1.67727	1,678.72000	1.67872	1,677.270	3.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,005.60000		1.00560	1,008.23000	1.00823	1,005.600	3.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.14	Call	2,074.44000		2.07444	2,075.71000	2.07571	2,074.440	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	772.07000		0.77207	774.52000	0.77452	772.070	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,096.65000		2.09665	2,097.90000	2.09790	2,096.650	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	761.21000		0.76121	763.64000	0.76364	761.210	3.30	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.91862		112.83429	5.93931	112.73080		4.86	0.00	0	5,663.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,884.40000		1.88440	1,794.69000	1.79469	1,884.400	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	44.87000		0.04487	58.65000	0.05865	44.870	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,929.80000		1.92980	1,839.25000	1.83925	1,929.800	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	41.26000		0.04126	54.20000	0.05420	41.260	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,975.41000		1.97541	1,884.07000	1.88407	1,975.410	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	37.89000		0.03789	50.04000	0.05004	37.890	4.93	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.95597		110.27832	5.97784	110.17350		4.99	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,394.82000		101.39482	101,290.00000	101.29000	101,394.820	5.22	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.99126		111.86351	6.01451	111.75726		4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,765.33000		4.76533	4,675.21000	4.67521	4,765.330	4.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	270.06000		0.27006	286.19000	0.28619	270.060	4.87	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,335.32000		2.33532	2,271.22000	2.27122	2,335.320	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	979.78000		0.97978	1,021.93000	1.02193	979.780	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,364.65000		2.36465	2,300.09000	2.30009	2,364.650	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	964.09000		0.96409	1,005.78000	1.00578	964.090	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,394.17000		2.39417	2,329.14000	2.32914	2,394.170	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	948.61000		0.94861	989.83000	0.98983	948.610	4.67	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.02515		109.34085	6.04984	109.23318		4.66	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,797.55000		2.79755	2,731.76000	2.73176	2,797.550	4.78	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
R204	On 06/02/2014	Bond Future	6.40	Put	1,176.83000		1.17683	1,218.71000	1.21871	1,176.830	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,825.57000		2.82557	2,759.40000	2.75940	2,825.570	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,162.02000		1.16202	1,203.52000	1.20352	1,162.020	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,769.66000		2.76966	2,704.24000	2.70424	2,769.660	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,191.79000		1.19179	1,234.04000	1.23404	1,191.790	4.78	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			5.25147		103.81467	5.26270	103.80703		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,280.52000		1.28052	1,288.16000	1.28816	1,280.520	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,273.57000		1.27357	1,281.21000	1.28121	1,273.570	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,266.62000		1.26662	1,274.26000	1.27426	1,266.620	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.20876		101.40567	5.22631	101.39795		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,407.56000		30.40756	30,399.84000	30.39984	30,407.560	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.91564		102.86340	4.95904	102.85564		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.86000		0.00686	5.93000	0.00593	6.860	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	118.86000		0.11886	125.69000	0.12569	118.860	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.11000		0.00711	6.15000	0.00615	7.110	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	117.31000		0.11731	124.11000	0.12411	117.310	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	7.36000		0.00736	6.37000	0.00637	7.360	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	115.77000		0.11577	122.54000	0.12254	115.770	0.13	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
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			6.09956	108.47358	6.12026	108.35705		5.82	1,627,103.70	15	7,812.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,969.68000	1.96968	1,873.13000	1.87313	1,969.680	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	72.85000	0.07285	92.83000	0.09283	72.850	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,019.37000	2.01937	1,921.74000	1.92174	2,019.370	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	67.45000	0.06745	86.35000	0.08635	67.450	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,069.36000	2.06936	1,970.69000	1.97069	2,069.360	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	62.39000	0.06239	80.25000	0.08025	62.390	5.95	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.14163	106.25068	6.16335	106.13263		6.11	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,679.49000	98.67949	98,561.44000	98.56144	98,679.490	6.38	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.38	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.17942	107.77806	6.20229	107.65839		5.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,510.08000	3.51008	3,428.85000	3.42885	3,510.080	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	877.36000	0.87736	915.80000	0.91580	877.360	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,546.57000	3.54657	3,464.89000	3.46489	3,546.570	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	863.09000	0.86309	901.08000	0.90108	863.090	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,583.21000	3.58321	3,501.09000	3.50109	3,583.210	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	849.01000	0.84901	886.56000	0.88656	849.010	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.21652	105.59158	6.24058	105.47031		5.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,536.04000	3.53604	3,459.81000	3.45981	3,536.040	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,327.83000	1.32783	1,372.87000	1.37287	1,327.830	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,470.45000	3.47045	3,395.01000	3.39501	3,470.450	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,360.60000	1.36060	1,406.43000	1.40643	1,360.600	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,503.18000	3.50318	3,427.35000	3.42735	3,503.180	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,344.13000	1.34413	1,389.57000	1.38957	1,344.130	5.98	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.20857		104.01446	6.22918	103.88478		6.86		0.00	0	14,192.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,712.91000		2.71291	2,596.29000	2.59629	2,712.910	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	39.72000		0.03972	52.78000	0.05278	39.720	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,770.62000		2.77062	2,653.17000	2.65317	2,770.620	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	36.48000		0.03648	48.71000	0.04871	36.480	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,828.49000		2.82849	2,710.27000	2.71027	2,828.490	6.99		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	33.46000		0.03346	44.92000	0.04492	33.460	6.99		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.24737		105.36991	6.26885	105.23853		7.20		0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,325.44000		96.32544	96,194.06000	96.19406	96,325.440	7.51		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.51		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.28717		103.48818	6.30964	103.35500		7.15		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,213.73000		7.21373	7,098.06000	7.09806	7,213.730	7.57		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	318.82000		0.31882	336.33000	0.33633	318.820	7.57		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,030.72000		4.03072	3,941.99000	3.94199	4,030.720	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,100.55000		1.10055	1,145.00000	1.14500	1,100.550	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,071.19000		4.07119	3,981.99000	3.98199	4,071.190	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,083.79000		1.08379	1,127.77000	1.12777	1,083.790	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,111.83000		4.11183	4,022.15000	4.02215	4,111.830	7.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,067.25000		1.06725	1,110.75000	1.11075	1,067.250	7.38		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.32514		104.88343	6.34862	104.74843		6.91		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,041.75000		4.04175	3,958.31000	3.95831	4,041.750	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,632.30000		1.63230	1,683.86000	1.68386	1,632.300	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,078.36000		4.07836	3,994.50000	3.99450	4,078.360	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,613.04000		1.61304	1,664.18000	1.66418	1,613.040	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,005.28000		4.00528	3,922.27000	3.92227	4,005.280	7.11		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,651.74000		1.65174	1,703.73000	1.70373	1,651.740	7.11		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.87274		83.52727	7.87841	83.47548		15.25		0.00	0	10,551.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,797.97000		1.79797	1,792.57000	1.79257	1,797.970	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	736.81000		0.73681	783.20000	0.78320	736.810	15.39		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,855.48000		1.85548	1,849.21000	1.84921	1,855.480	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	704.79000		0.70479	750.31000	0.75031	704.790	15.40		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,913.82000		1.91382	1,906.66000	1.90666	1,913.820	15.41		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	673.75000		0.67375	718.38000	0.71838	673.750	15.41		0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.93126		84.61572	7.93708	84.56322		16.42		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,666.61000		74.66661	74,614.11000	74.61411	74,666.610	16.98		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.99380		82.68730	7.99978	82.63409		16.98		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,517.36000		12.51736	12,475.11000	12.47511	12,517.360	17.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	630.21000		0.63021	641.17000	0.64117	630.210	17.75		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,337.16000		8.33716	8,305.19000	8.30519	8,337.160	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,693.41000		1.69341	1,714.65000	1.71465	1,693.410	17.58		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,394.51000		8.39451	8,362.38000	8.36238	8,394.510	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,672.68000		1.67268	1,693.76000	1.69376	1,672.680	17.59		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,451.97000		8.45197	8,419.67000	8.41967	8,451.970	17.60		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,652.18000		1.65218	1,673.09000	1.67309	1,652.180	17.60		0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.05284		83.80209	8.05897	83.74824		16.81		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,455.99000		7.45599	7,428.61000	7.42861	7,455.990	17.23		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,258.73000		3.25873	3,285.20000	3.28520	3,258.730	17.23		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
R209	On 06/02/2014	Bond Future	8.56	Call	7,506.56000		7.50656	7,479.03000	7.47903	7,506.560	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,228.31000		3.22831	3,254.63000	3.25463	3,228.310	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,405.53000		7.40553	7,378.30000	7.37830	7,405.530	17.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,289.40000		3.28940	3,316.02000	3.31602	3,289.400	17.22	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.54000		169.54000	167.94260	167.94260			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,400.00000		8.40000	6,802.60000	6.80260	8,400.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	8,390.00000		8.39000	6,792.60000	6.79260	8,390.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	8,380.00000		8.38000	6,782.60000	6.78260	8,380.000		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			129.88510		129.88510	129.89299	129.89299			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,195.10000		4.19510	4,202.99000	4.20299	4,195.100		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,185.10000		4.18510	4,192.99000	4.19299	4,185.100		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,175.10000		4.17510	4,182.99000	4.18299	4,175.100		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			138.63412		138.63412	138.36433	138.36433			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,544.12000		7.54412	7,274.33000	7.27433	7,544.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	7,534.12000		7.53412	7,264.33000	7.26433	7,534.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	7,524.12000		7.52412	7,254.33000	7.25433	7,524.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.58255		95.63589	7.60834	95.39664		12.59	43,418,694.06	454	8,299.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,670.18000		2.67018	2,502.38000	2.50238	2,670.180	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	320.32000		0.32032	391.77000	0.39177	320.320	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,741.94000		2.74194	2,571.47000	2.57147	2,741.940	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	302.51000		0.30251	371.29000	0.37129	302.510	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,814.38000		2.81438	2,641.30000	2.64130	2,814.380	12.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	285.50000		0.28550	351.67000	0.35167	285.500	12.78	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.64019		96.88210	7.66669	96.63980		13.63	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,267.08000		86.26708	86,024.78000	86.02478	86,267.080	14.13	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.70309		94.73728	7.73038	94.49161		14.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,898.87000		8.89887	8,714.04000	8.71404	8,898.870	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,366.25000		1.36625	1,427.09000	1.42709	1,366.250	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,960.50000		8.96050	8,775.06000	8.77506	8,960.500	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,348.02000		1.34802	1,408.25000	1.40825	1,348.020	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,022.22000		9.02222	8,836.18000	8.83618	9,022.220	14.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,330.00000		1.33000	1,389.63000	1.38963	1,330.000	14.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.76362		96.01453	7.79170	95.76551		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,623.84000		7.62384	7,465.20000	7.46520	7,623.840	14.58	0.00	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 06/02/2014	Bond Future	8.31	Put	2,944.81000		2.94481	3,035.19000	3.03519	2,944.810	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,516.99000		7.51699	7,359.59000	7.35959	7,516.990	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,003.21000		3.00321	3,094.83000	3.09483	3,003.210	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,570.35000		7.57035	7,412.33000	7.41233	7,570.350	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,973.89000		2.97389	3,064.89000	3.06489	2,973.890	14.57	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.92227		85.30179	7.92791	85.24700		15.40	0.00	0	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,522.17000		76.52217	76,467.38000	76.46738	76,522.170	16.00	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.00	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.97855		86.41341	7.98434	86.35786		16.70	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	75,965.51000		75.96551	75,909.96000	75.90996	75,965.510	17.29	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.29	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45120		1.45120	1.44160	1.44160		12.66	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	694.13770		0.06941	620.78540	0.06208	694.138	12.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	82.13770		0.00821	104.78540	0.01048	82.138	12.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	615.97010		0.06160	546.92010	0.05469	615.970	12.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	103.97010		0.01040	130.92010	0.01309	103.970	12.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	544.57880		0.05446	480.89560	0.04809	544.579	12.39	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	132.57880		0.01326	164.89560	0.01649	132.579	12.39	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.46550		1.46550	1.45380	1.45380		13.65	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	436.08650		0.04361	389.82160	0.03898	436.087	14.23	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	681.08650		0.06811	751.82160	0.07518	681.086	14.23	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	401.78690		0.04018	358.87950	0.03589	401.787	14.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	746.78690		0.07468	820.87950	0.08209	746.787	14.37	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	370.96420		0.03710	330.99720	0.03310	370.964	14.54	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	815.96420		0.08160	892.99720	0.08930	815.964	14.54	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>443,513,503.56</b>	<b>41,570</b>	<b>1 948 260.00</b>	

### j-Bonds

AA02	On 28/03/2016	Spot Bond			100.31097		0.00000	100.29542				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.09367		6.18000	111.05499	6.19000			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.46590		0.00000	100.44800				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.34254		7.23000	110.22053	7.25000			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.06037		0.00000	101.04116				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			101.07533		0.00000	101.05585				0.00	0	10,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.11584	8.00000	47.10563			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			104.82256		7.96500	104.71024	7.98500			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.64463		6.33000	103.60866	6.34000			0.00	0	11,622,000.00
AB07	On 07/03/2014	Spot Bond			103.05331		6.35000	103.02711	6.36000			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			101.42059		0.00000	101.40081				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			114.71561		7.36500	114.69270	7.36500			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.44965		0.00000	100.43237				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			133.58992		0.63000	133.57431	0.63000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond	281.54283	1.24000	281.02816	1.26000				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.95496	0.00000	100.93628				434,106,345,298.90	4,300,000	1,200,000.00	
ABFN05	On 17/03/2014	Spot Bond	100.97972	0.00000	100.96419					0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.20344	0.00000	101.18651					0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.54397	0.00000	100.52594					0.00	0	2,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.56840	0.00000	100.54956					0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.58458	0.00000	100.56519					0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.69743	6.59000	109.65938	6.60000				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.13037	0.00000	103.11080					0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.93978	6.95000	103.90657	6.96000				0.00	0	8,000.00
ABL11B	On 29/09/2014	Spot Bond	101.51582	0.00000	101.49692					0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.17838	0.00000	101.15828					0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.12444	0.00000	100.03396					0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.15598	0.00000	100.13625					0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.16965	0.00000	100.14819					0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.45014	0.00000	100.43058				100,450,144,304.00	1,000,000	500,000.00	
ABL8A	On 19/09/2013	Spot Bond	103.83237	6.05000	103.81126	6.06000				0.00	0	891,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.53941	0.00000	101.52281				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.84830	0.00000	100.83311				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.64587	4.38000	131.61698	4.38000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.73632	1.96000	123.67228	1.98000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.83489	1.88000	115.81740	1.88000			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.90316	2.78000	102.88505	2.78000			0.00	0	3,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	119.88735	9.66500	119.85610	9.66500			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.06030	0.00000	100.03041				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.37493	0.00000	100.34989				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.39600	0.00000	100.36961				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.55276	0.00000	100.52504				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.61384	3.18000	112.59283	3.18000		225,227,680,000.00	2,000,000	1,000,000.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.25341	100.00000	28.18497			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.99933	0.98000	169.73261	1.00000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.69417	2.79000	149.66783	2.79000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	177.49168	1.01000	177.15554	1.03000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	175.49353	1.58000	174.62997	1.61000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.44044	6.66125	73.42750	6.66125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	73.44044	6.66125	73.42750	6.66125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.87227	84.61000	13.84899			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.91000	0.00000	90.98000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.49631	0.00000	100.47731				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	93.04000	0.00000	93.17000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.41149	100.00000	36.34241			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.84000	0.00000	92.02000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.72000	0.00000	92.92000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.73000	0.00000	87.86000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.74000	0.00000	87.88000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.20514	0.00000	100.18801				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	100.03284	0.00000	100.01651				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.74000	0.00000	87.78000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.60838	6.49000	111.56869	6.50000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	101.76000	0.00000	102.19000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.49000	0.00000	92.54000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.69000	0.00000	93.82000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	92.86000	0.00000	92.92000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.35948	0.00000	100.34231				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.50369	6.12000	117.46004	6.13000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	103.90000	0.00000	105.10000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	100.01780	0.00000	99.99987				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	90.10000	0.00000	90.13000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.34000	0.00000	89.37000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	106.42441	1.77000	105.63358	1.84000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	154.06124	1.96000	152.60500	2.03500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	201.95742	2.18000	201.00659	2.21000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	0.00000	95.40000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.43000	0.00000	108.70000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	90.22000	0.00000	90.26000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.68165	8.09500	98.62733	8.10000			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	99.25000	0.00000	99.71000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.88000	0.00000	93.90000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	96.10000	0.00000	96.53000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	112.78073	6.96500	112.75975	6.96500				0.00	0	3,704,000.00
ABS5	On 01/05/2015	Spot Bond	107.92448	6.13000	107.88705	6.14000				0.00	0	3,132,000.00
ABS6	On 01/06/2020	Spot Bond	106.38154	7.59000	106.24903	7.61000				0.00	0	2,730,000.00
ABS7	On 11/09/2026	Spot Bond	101.57339	8.71000	101.39287	8.73000				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.15472	6.55000	108.10840	6.56000				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	127.49309	0.63000	127.47816	0.63000				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.81432	4.00000	122.78870				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	286.36601	1.04000	285.84238	1.06000				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	126.99540	0.13000	126.98318	-0.13000				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	132.89226	0.93000	132.61435	0.95500				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.63723	0.00000	100.61360					0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.54187	0.00000	100.52260					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.56105	100.00000	23.50334				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.06723	0.00000	101.04495					0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.92600	0.00000	99.91092					0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.06723	0.00000	101.04495					0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.40362	0.00000	101.38824					0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.63740	8.77000	105.61125	8.78000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	107.90926	10.28000	107.85804	10.29000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.39209	0.00000	101.36725				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.48135	100.00000	1.47683			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.43012	0.00000	101.40460				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.96936	0.00000	101.93405				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.50848	0.00000	100.49041				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.82953	100.00000	8.80258			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.50394	0.00000	100.48603				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.35404	0.00000	101.32989				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.23940	11.00000	56.22332	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.65090	100.00000	5.63365			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	101.04091	0.00000	101.02171				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.29452	0.00000	100.27488				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.56452	0.00000	100.54443				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	100.59237	0.00000	100.57128			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.65504	0.00000	100.63169			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.56440	0.00000	100.54432			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.58330	0.00000	100.56253			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	100.59162	0.00000	100.57055			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	101.58344	0.00000	101.56226			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	101.58344	0.00000	101.56226			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	101.59353	0.00000	101.57223			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.54930	0.00000	100.52975			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	101.59353	0.00000	101.57223			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.57333	0.00000	101.55230			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	81.76957	0.00000	81.75091			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.53865	0.00000	100.51949			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.53047	0.00000	100.51161			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.42532	0.00000	100.40599			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.53047	0.00000	100.51161			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.57200	0.00000	100.55164			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.59069	0.00000	100.56965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	100.59825	0.00000	100.57694				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.58315	0.00000	100.56238				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.49258	0.00000	100.47508				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.54930	0.00000	100.52976				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	100.02052	0.00000	100.06831				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	111.67720	7.88000	111.54371	7.90000			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.50401	0.00000	100.48610				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.25976	7.21000	103.23187	7.22000			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.40580	0.00000	101.38730				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	99.82622	0.00000	99.80656				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	100.63052	0.00000	100.61097				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	0.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	99.78339	0.00000	101.46401				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.90073	100.00000	4.88983			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.09773	100.00000	5.08651			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.88606	0.00000	74.86600				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	133.43703	0.00000	133.45012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	133.44639	0.00000	133.45907				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.56436	0.00000	100.54427				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	101.03931	0.00000	101.02148				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	101.03931	0.00000	101.02148				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	99.78339	0.00000	101.46401				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.91329	0.00000	100.89507				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.54544	0.00000	100.52603				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.54090	0.00000	100.52166				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.77779	0.00000	101.75825				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.85408	0.00000	100.83474				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.77750	0.00000	101.75799				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.56581	0.00000	101.54492				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.39429	0.00000	102.37390				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.67142	0.00000	100.65220			50,335,708,152.50		500,000	500,000.00
ACL143	On 20/12/2016	Spot Bond	101.06734	0.00000	101.04657				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.41360	0.00000	100.39425				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.56665	0.00000	100.54648				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.87965	0.00000	101.83954				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.64930	0.00000	100.63239				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.46684	0.00000	100.45026				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.55469	0.00000	100.53496				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.13656	0.00000	101.11986				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.49414	0.00000	100.47659				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.48125	0.00000	100.46415				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.50628	0.00000	100.48828				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.55318	0.00000	100.53350				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.52668	0.00000	100.50795				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.49642	0.00000	100.47878				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.50476	0.00000	100.48682				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.76201	10.23000	100.73469	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.51296	0.00000	100.49472				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.50021	0.00000	100.48244				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.70063	0.00000	100.67565				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.29347	0.00000	101.24669				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.47012	0.00000	100.45326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	111.59191	8.04000	111.46683	8.06000				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.55085	0.00000	100.53125					0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.80234	1.75000	105.78673	1.75000				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.50400	0.00000	100.48609					0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.50537	0.00000	100.48740					0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.53609	0.00000	100.51685					0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.55479	0.00000	100.53487					0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.51737	0.00000	100.49880					0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.50763	0.00000	100.48941					0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.55105	0.00000	100.53127					0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.53234	0.00000	100.51324					0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.57348	0.00000	100.55288					0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.53609	0.00000	100.51685					0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.55853	0.00000	100.53848					0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.54806	0.00000	100.52838					0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.55105	0.00000	100.53127					0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.52822	0.00000	100.50927					0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.56003	0.00000	100.53992					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	100.56974	0.00000	100.54928				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.45135	0.00000	100.43516				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.45586	0.00000	100.43951				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.49113	0.00000	100.47351				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.50238	0.00000	100.48436				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.57198	0.00000	100.55144				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.57198	0.00000	100.55144				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.61454	0.00000	100.59246				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.53984	0.00000	100.52045				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.60857	0.00000	100.58670				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.61080	0.00000	100.58886				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.61454	0.00000	100.59246				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.45186	0.00000	87.43457				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.58468	0.00000	100.56369				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.58468	0.00000	100.56369				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	99.87319	0.00000	99.91016				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.58863	0.00000	100.62568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	100.50238	0.00000	100.48436				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.78833	0.00000	100.77369				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.77369	0.00000	100.75907				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.49714	0.00000	100.47930				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.60000	0.00000	101.57945			609,600,009,450.00		6,000,000	4,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.59156	0.00000	100.57677				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.06916	100.00000	4.05897		800,000,000,000.00		8,000,000	2,000,000.00
AHF1A1	On 21/11/2014	Spot Bond	100.95974	0.00000	100.94194				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.07133	0.00000	101.05146				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.14563	0.00000	101.12439				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	99.98275	0.00000	99.96550				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	99.98067	0.00000	99.96140				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	99.97788	0.00000	99.95593				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	107.01143	7.26000	106.89232	7.28000			0.00	0	3,841,000.00
AIR02	On 30/04/2023	Spot Bond	129.53402	8.12000	129.34891	8.14000			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.34163	100.00000	40.24282			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.80679	6.38000	112.75958	6.39000			0.00	0	8,683,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.69218	100.00000	34.99611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.36006	100.00000	17.00211			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	161.28356	2.21000	159.84679	2.28500			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.49178	3.88000	125.46593	3.88000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.07924	0.00000	100.06338				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.84981	0.00000	101.83489				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.35263	0.00000	100.33426				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.52023	7.51000	110.40432	7.53000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.99999	0.00000	99.98343				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.99986	0.00000	99.98255				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.55017	100.00000	56.41167			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.30542	0.00000	101.28800				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.52089	6.72000	111.47685	6.73000			0.00	0	4,000.00
BAW3	On 02/10/2017	Spot Bond	100.31818	0.00000	100.29690				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.61990	0.00000	100.60118				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.45005	6.44500	101.42849	6.45500			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.28796	0.00000	100.26872				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.80981	6.93000	102.77676	6.94000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	109.84076	7.41500	109.81891	7.41500				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.31237	0.00000	101.29411					0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.45248	9.90863	104.41552	9.91445				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.40577	0.00000	100.37871					0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.28134	10.03175	102.25517	10.03050				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.22799	10.04911	102.20141	10.04816				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.40562	0.00000	100.37855					0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.22081	10.06564	102.19277	10.06579				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.85713	10.58828	104.81560	10.59133				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.41574	0.00000	100.38800					0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.41574	0.00000	100.38800					0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.41579	0.00000	100.38805					0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.69966	10.15863	101.66301	10.16445				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.49816	10.12184	102.46177	10.12740				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.28134	10.03175	102.25517	10.03050				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.96177	9.96895	102.92244	9.97605				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.59792	9.11280	102.55790	9.12122				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.39352	0.00000	100.36727					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	100.38590	0.00000	100.36008					0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.38590	0.00000	100.36008					0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.36414	0.00000	100.33978					0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	101.53572	9.96291	101.49012	9.97183				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.51220	11.09000	100.48200	11.09000				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	0.00000	100.04691					0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.86320	10.22500	100.83553	10.22500				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	0.00000	93.18242					0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.27460	0.00000	100.25625					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.34828	0.00000	100.32498					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.42938	12.22500	100.40406	12.22500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.37997	0.00000	100.35455					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.95869	10.10750	101.91749	10.10750				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.36810	0.00000	100.34347					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.37799	0.00000	100.35271					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.37799	0.00000	100.35271					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	100.62073	0.00000	100.62073					0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.36335	0.00000	100.33904					0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.27460	0.00000	100.25625					0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.49089	12.90863	104.44576	12.91445				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.40408	14.03659	104.33579	14.04644				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.07367	12.89866	103.01630	12.90992				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.50572	0.00000	100.47185					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.50572	0.00000	100.47185					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.50572	0.00000	100.47185					0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.52522	0.00000	100.49003					0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.65821	100.00000	7.64368				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.48558	100.00000	19.43786				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.73407	100.00000	17.69063				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.94695	100.00000	10.92014				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.96857	100.00000	10.94200				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.23539	100.00000	13.20297				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.46824	100.00000	11.44015				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	100.00000	48.71393	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
BCP1	On 30/09/2014	Spot Bond	100.41592	0.00000	100.38818				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.42600	0.00000	100.39759				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	175.23007	0.95000	175.02382	0.97000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	158.69274	7.04000	158.20262	7.06000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	158.82695	7.04000	158.34036	7.06000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	106.20314	7.42500	105.99526	7.44500			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.52079	0.00000	101.49837				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.29026	0.00000	100.26946				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.11188	0.00000	101.09279				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.95099	0.00000	100.93705				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.14619	0.00000	101.13180				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.27708	0.00000	101.26030				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.80422	0.00000	100.78477				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.51859	0.00000	100.50015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.85917	100.00000	38.76186			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	83.65314	100.00000	83.47089			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.68557	6.81000	101.58360	6.83000			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.08702	0.00000	102.68486				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	99.91455	0.00000	101.52378				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	99.91253	0.00000	101.55867				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	99.90580	0.00000	101.67498				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	99.89909	0.00000	101.79129				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	99.88017	0.00000	102.11673				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.80413	100.00000	6.78728			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.31900	0.00000	101.30187				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.39263	0.00000	101.37454				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.42418	0.00000	101.40568				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.43470	0.00000	101.41606				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.56090	0.00000	101.54059				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.72911	0.00000	101.70658				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.25855	100.00000	4.24800			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.25855	100.00000	4.24800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.57082	0.00000	100.55360				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.62000	0.00000	100.60128				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.63340	0.00000	100.61427				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.19948	7.18500	106.17911	7.18500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.67359	0.00000	100.65323				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.74487	0.00000	100.72233				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.91890	6.17500	106.88808	6.18500			0.00	0	2,730,000.00
BID04	On 23/11/2017	Spot Bond	100.89322	0.00000	100.87580				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.39885	0.00000	98.38389				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.70533	0.00000	99.69130				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.08990	0.00000	99.07568				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.84054	0.00000	100.82494				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.26020	100.00000	7.24202			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	101.00785	0.00000	100.98960				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.84351	0.00000	100.82786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.89271	0.00000	100.87614				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.98207	0.00000	100.96385				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.35334	0.00000	101.32822				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.96238	0.00000	101.92651				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.59750	0.00000	100.57946				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.42922	0.00000	100.41145				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.54940	0.00000	100.52986				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.08380	0.00000	102.06789				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.41152	100.00000	10.38602			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.95940	6.75000	114.92299	6.76000			0.00	0	3,160,000.00
CBL08	On 02/11/2016	Spot Bond	124.73015	8.06500	124.70291	8.06500			0.00	0	12,000.00
CBL09	On 29/01/2017	Spot Bond	102.17725	0.00000	102.14917				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.39989	0.00000	101.37984				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	112.05979	7.76500	112.03621	7.76500			0.00	0	8,173,000.00
CBL12	On 06/09/2018	Spot Bond	107.42835	9.82000	107.31500	9.84000			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.97070	0.00000	101.94426				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.73685	10.07000	108.61760	10.09000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.43037	0.00000	101.41183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	108.42873	8.11500	108.40491	8.11500				0.00	0	1,887,000.00
CBL17	On 23/08/2019	Spot Bond	101.33541	0.00000	101.30922					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.09346	10.51000	103.97148	10.53000				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.35971	0.00000	101.34080					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.89518	0.00000	100.86890					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.41785	8.87000	128.23337	8.89000				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.78137	8.67000	124.59140	8.69000				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.04840	8.22000	122.84914	8.24000				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.14111	0.00000	101.11262					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.95320	10.31500	104.92452	10.31500				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.39485	0.00000	101.37187					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.82709	0.00000	99.79224					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.80062	0.00000	99.76050					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.96593	0.00000	100.94308					0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	101.02896	0.00000	100.99772					0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.54565	0.00000	100.52625					0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.54565	0.00000	100.52625					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	100.54565	0.00000	100.52625				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.06113	0.00000	101.03899				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.54944	0.00000	100.52990				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.51156	0.00000	100.49338				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.48123	0.00000	100.46413				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.16731	0.00000	101.15285				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.91476	0.00000	101.88044				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.29456	0.00000	100.27492				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.89352	0.00000	101.85958				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.51151	0.00000	100.49333				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.48499	0.00000	100.46776				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	102.00576	0.00000	101.96978				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.04119	0.00000	101.02198				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.99268	0.00000	100.97438				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.17772	0.00000	101.15311				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.55701	0.00000	100.53720				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.53050	0.00000	100.51164				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.53802	0.00000	100.51889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	102.76320	9.84000	102.73238	9.85000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	99.94732	9.62000	99.92091	9.63000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.84035	7.42000	101.81604	7.43000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.42255	0.00000	101.39717				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.70076	0.00000	100.67578				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.15284	0.00000	101.13114				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.15284	0.00000	101.13114				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.96298	0.00000	99.94432				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.30133	0.00000	101.28041				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.68991	100.00000	21.63736			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.51385	100.00000	21.46173			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	100.56443	0.00000	100.54434				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.67224	100.00000	49.54785			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.70592	100.00000	55.56950			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.52277	0.00000	100.50417				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.82501	0.00000	100.80003				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.93009	10.11000	102.90206	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.82501	0.00000	100.80003				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.16613	0.00000	100.14750				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.24107	0.00000	101.20332				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.22564	0.00000	101.18172				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.43711	2.76000	109.41790	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	0.00000	101.04023				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.34095	3.14000	109.32063	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.06006	8.25000	101.03787	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.39957	0.00000	101.35694				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.82501	0.00000	100.80003				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.82501	0.00000	100.80003					0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.96793	3.10000	108.94795	3.10000				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.89640	2.40000	108.87846	2.40000				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.81622	0.00000	100.78706					0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.63493	0.00000	100.61232					0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.76913	0.00000	100.74169					0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.01634	0.00000	100.06499					0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.01756	0.00000	100.06595					0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	104.08302	7.18000	104.03161	7.19000				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	100.10749	0.00000	100.01967					0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.10589	0.00000	100.01832					0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.90454	0.00000	99.88547					0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.90918	0.00000	99.89073					0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.24650	7.23000	104.19483	7.24000			2,084,930,000,000.00	20,000,000	10,000,000.00	
CLN222	On 20/10/2016	Spot Bond	104.24650	7.23000	104.19483	7.24000				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	0.00000	108.36835					0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	0.00000	111.58329					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	107.47309	7.28000	107.41958	7.29000				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.57955	0.00000	100.55892					0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.64451	0.00000	100.62154					0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.55477	0.00000	100.53861					0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.55846	0.00000	100.54219					0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.99984	0.00000	99.98328					0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.99984	0.00000	99.98328					0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.93034	100.17539	46.81647				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.95922	0.00000	99.93867					0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.95922	0.00000	99.93867					0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.89171	0.00000	100.86468					0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.11905	0.00000	101.10111					0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.58836	0.00000	100.56742					0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.91803	0.00000	100.90011					0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.98316	0.00000	100.96395					0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.32129	9.35000	101.29573	9.35000				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.32129	9.35000	101.29573	9.35000				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.91751	0.00000	100.89957					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	100.92029	0.00000	100.90229					0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	0.00000	100.69210					0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.56423	0.00000	101.53348					0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.59895	0.00000	100.58148					0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.53247	0.00000	101.50236					0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.39106	0.00000	100.37331					0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.39106	0.00000	100.37331					0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.39106	0.00000	100.37331					0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.39106	0.00000	100.37331					0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.39106	0.00000	100.37331					0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.40177	0.00000	100.38353					0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.41947	0.00000	100.40041					0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.41947	0.00000	100.40041					0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.41947	0.00000	100.40041					0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.41947	0.00000	100.40041					0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.41947	0.00000	100.40041					0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.42244	0.00000	100.40325					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	109.03317	7.84000	108.91196	7.86000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.68252	0.00000	100.65819				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.99688	0.00000	100.97934				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.49824	0.00000	100.48155				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.49824	0.00000	100.48155				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.44845	0.00000	101.42897				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.66646	0.00000	100.64270				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.44515	0.00000	101.41621				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.77948	0.00000	100.75165				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.52861	0.00000	100.50963				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.52486	0.00000	100.50602				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.53799	0.00000	100.51885				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.98234	0.00000	100.96423				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.12615	0.00000	101.10411				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.12554	0.00000	101.10347				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.53647	0.00000	100.51739				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.72981	0.00000	100.70356				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.78761	0.00000	100.76857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.46823	0.00000	100.45031					0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.37196	0.00000	100.35425					0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.50988	0.00000	100.49158					0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.59588	0.00000	100.57447					0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.59588	0.00000	100.57447					0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.59588	0.00000	100.57447					0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.59588	0.00000	100.57447					0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.23676	0.00000	101.21776					0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.91789	0.00000	100.89878					0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.47929	0.00000	100.45741					0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.47929	0.00000	100.45741					0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.47344	0.00000	100.45183					0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.32246	0.00000	100.30089					0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.47344	0.00000	100.45183					0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.32444	0.00000	100.30275					0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.61230	0.00000	100.59030					0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.32246	0.00000	100.30089					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond		100.32246	0.00000	100.30089			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond		100.32444	0.00000	100.30275			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond		100.00000	5.71909	100.00000	5.70524		0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond		106.86951	0.00000	106.86951			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond		100.60334	0.00000	100.58167			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond		107.62975	0.00000	107.62975			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond		106.33159	0.00000	106.33159			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond		107.13774	0.00000	107.13774			0.00	0	0.00
CLN306		On 18/04/2013	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN308		On 18/04/2013	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond		100.00000	0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond		106.74459	0.00000	106.74459			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond		100.99595	0.00000	100.97437			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond		103.96592	9.37500	103.86724	9.38000		0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond		101.80942	9.89500	101.75132	9.90000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	100.30853	0.00000	100.28790					0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.62348	0.00000	100.60107					0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.74979	0.00000	100.72881					0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	99.86355	0.00000	99.84408					0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.75779	0.00000	100.73598					0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	103.19137	8.80500	103.09878	8.80500				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.38559	0.00000	100.36624					0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.09683	0.00000	100.00000	2.42568				0.00	0	5,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.68145	100.00000	22.63070				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.68145	100.00000	22.63070				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.18711	7.01000	36.18040	7.01000				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.26859	0.00000	101.25213					0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.26859	0.00000	101.25213					0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.66971	0.00000	164.63711					0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	6.12410	103.47347	6.12410				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	6.12410	103.48340	6.12410				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00058			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00058	100.00000	0.00058			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	99.96320	6.72000	99.94471	6.73000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.80245	7.42500	132.59574	7.44500			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.69274	7.04000	158.20262	7.06000			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.82695	7.04000	158.34036	7.06000			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.46260	0.00000	82.44345				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.31265	0.00000	82.29334				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.14178	0.00000	100.12123				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.14178	0.00000	100.12123				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.58708	0.00000	100.56618				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.54476	0.00000	100.52538				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.55312	0.00000	100.53344				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.14094	0.00000	100.12078				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.55105	0.00000	100.53127				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.86355	0.00000	99.84407				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.49564	0.00000	100.47785				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.98781	7.78000	108.94455	7.79000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On 26/04/2013	Spot Bond	99.85375	5.94000	104.67936	5.95000				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.46336	7.75500	108.44069	7.75500				0.00	0	250,000.00
COJ05	On 05/06/2023	Spot Bond	128.11001	8.65000	127.92616	8.67000				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.43198	7.18000	112.38516	7.19000				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.55031	8.20000	115.39931	8.22000				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.13716	8.68500	103.07971	8.69000				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.72663	9.77000	103.54034	9.79000				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.87913	0.00000	100.86084					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.89876	0.00000	100.88007				201,797,523,286.00	2,000,000	1,000,000.00	
CPL005	On 01/03/2015	Spot Bond	100.85970	0.00000	100.84137					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.33613	0.00000	101.31829					0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.11196	0.00000	101.09752					0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.73957	0.00000	100.72507					0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.58466	0.00000	100.57004					0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.43230	0.00000	100.41739					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.27752	0.00000	101.26139					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.63611	6.71500	101.62235	6.71500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG45	On 29/04/2013	Spot Bond	101.24429	0.00000	101.22982				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.36861	0.00000	100.34220				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.38733	0.00000	100.35957				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.34339	0.00000	100.31878				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.76797	6.18000	102.74735	6.19000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.68550	5.98000	130.63142	5.99000		3,737,605,300,000.00	28,600,000	32,531,382.00	
DV22	On 07/02/2020	Spot Bond	115.80314	6.84000	115.66496	6.86000			0.00	0	46,362,000.00
DV23	On 27/02/2023	Spot Bond	119.58439	7.36500	119.52181	7.37000			0.00	0	125,390,000.00
E170	On 01/08/2020	Spot Bond	143.27655	6.45000	143.10810	6.47000		859,659,300,000.00	6,000,000	21,000,000.00	
EDC01	On 04/04/2016	Spot Bond	105.52287	0.00000	105.49559				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	101.14437	0.00000	101.12005				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.24085	0.00000	101.21447				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.30508	0.00000	101.27732				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.36922	0.00000	101.34009				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	130.00693	0.30000	129.99502	-0.30000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	122.94933	1.39000	121.77854	1.46500			0.00	0	15,030,000.00
EL29	On 19/11/2029	Spot Bond	109.68268	1.46000	108.50743	1.53500		548,413,400,000.00	5,000,000	218,000,000.00	
EMM01	On 28/07/2020	Spot Bond	115.90845	8.05000	115.76528	8.07000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	116.70093	8.01000	116.54921	8.03000			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	113.11469	8.82000	112.94038	8.84000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	101.01369	0.00000	100.99600				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.09708	0.00000	101.08119				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.84076	0.00000	100.82627				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.84467	100.00000	35.75784			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.77034	100.00000	58.62317			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	100.51248	100.00000	100.24374			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	95.38342	100.00000	95.14133			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.69430	3.00000	127.67105	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.12156	10.14000	109.07167	10.15000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.44805	0.00000	106.42604				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.75115	0.00000	101.72987				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.16713	0.00000	100.14599				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	101.08507	8.43000	100.98186	8.45000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.20546	0.00000	101.18476				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	101.10280	0.00000	101.08390				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.07633	0.00000	101.05741				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.22914	0.00000	101.20803				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.19411	0.00000	101.17311				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.97633	0.00000	100.95962				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	101.01588	0.00000	100.99849				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.04754	0.00000	101.02960				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.98108	0.00000	100.96429				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.98988	0.00000	100.97247				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.03705	0.00000	101.01881				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.71438	5.60000	105.67585	5.61000			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	112.93141	6.19000	112.82086	6.21000			0.00	0	270,842,000.00
ES23	On 25/01/2023	Spot Bond	124.02039	6.90000	123.95717	6.90500		7,441,223,400,000.00		60,000,000	246,040,000.00
ES26	On 02/04/2026	Spot Bond	102.31321	7.60500	102.12728	7.62500		204,626,420,000.00		2,000,000	52,040,000.00
ES33	On 15/09/2033	Spot Bond	91.71937	8.42500	91.65379	8.43000		7,887,865,820,000.00		86,000,000	977,749,000.00
FIFB01	On 24/08/2015	Spot Bond	100.94171	0.00000	100.92332				0.00	0	1,850,000.00
FIFC03	On 09/10/2013	Spot Bond	100.29567	0.00000	100.27996				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.50627	0.00000	100.49138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	12.32098	100.00000	12.29013			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.98996	100.00000	11.95994			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.14320	0.00000	101.12457				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.18476	0.00000	101.16544				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.31770	0.00000	101.29617				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.39244	0.00000	101.36967				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	104.48221	6.23000	104.45110	6.24000			0.00	0	16,585,000.00
FRB05	On 21/12/2018	Spot Bond	105.37079	7.91000	105.25673	7.93000			0.00	0	2,580,000.00
FRB08	On 10/06/2016	Spot Bond	100.59575	0.00000	100.57984				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.59570	0.00000	100.57979				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.59408	0.00000	101.57476				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.16485	0.00000	102.14342				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.64316	9.71000	113.52244	9.73000			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.81678	0.00000	98.79409				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	65.41309	100.00000	65.26019			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.92767	0.00000	101.92767				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.85101	1.03000	131.57518	1.05500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	285.39344	1.08000	284.87162	1.10000			0.00	0	9,140,000.00
FRBI28	On 31/03/2028	Spot Bond	154.44588	1.94000	152.98552	2.01500			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	205.37035	2.07000	204.40042	2.10000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.84784	6.39000	116.80364	6.40000			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.76844	100.00000	26.70951			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.76844	100.00000	26.70951			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.26096	8.16300	54.25179	8.16300			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.26096	9.50700	34.18520	9.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.96069	9.74000	32.95206	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.39876	100.00000	84.20824			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.64173	0.00000	103.61349				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.52801	0.00000	101.50842				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.50485	0.00000	101.47529				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.93796	0.00000	100.90444				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.58358	0.00000	100.56281				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.46065	0.00000	101.43196				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.46065	0.00000	101.43196				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.10932	0.00000	101.08370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	101.43440	0.00000	101.40623					0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.66269	0.00000	100.63907					0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.89423	0.00000	100.87640					0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.86326	0.00000	100.83711					0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.56447	0.00000	100.54438					0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.62645	0.00000	100.60413					0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.71868	0.00000	100.69284					0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	7.47000	98.00000	7.47000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	7.47000	100.00000	7.47000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.84992	0.00000	100.82418					0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.61454	0.00000	100.59246					0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.75576	0.00000	100.72857					0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.81864	0.00000	100.78917					0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.58244	0.00000	100.56153					0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.35393	0.00000	105.32695					0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.90636	0.00000	100.87371					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.60334	0.00000	100.58167					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.71572	0.00000	100.68998				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.85702	0.00000	100.82616				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.64583	0.00000	100.62263				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.69046	0.00000	100.66564				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.81347	0.00000	100.78418				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.75353	0.00000	100.72643				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.84964	0.00000	100.81905				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.90268	0.00000	100.87016				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.81125	0.00000	100.78204				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.78537	0.00000	100.75710				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.70161	0.00000	100.67638				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.68823	0.00000	100.66349				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.86881	0.00000	100.83752				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.85775	0.00000	100.82687				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.82750	0.00000	100.79771				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.87029	0.00000	100.83894				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.73500	0.00000	100.70856				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	11.37690	100.09221	11.34931			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.54133	0.00000	100.52189				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.91224	0.00000	100.87938				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.64881	0.00000	100.62549				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.73352	0.00000	100.70713				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.32192	0.00000	101.29546				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.69863	0.00000	100.67352				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.60111	0.00000	100.57951				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.60857	0.00000	100.58670				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.54956	0.00000	100.52982				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.56974	0.00000	100.54928				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.76687	0.00000	100.73927				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.23253	0.00000	100.21700				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.61063	0.00000	100.59430				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.23253	0.00000	100.21700				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.59417	0.00000	100.57783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.55853	0.00000	100.53848				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.27947	13.22500	101.24161	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.52261	0.00000	100.50385				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.22450	0.00000	100.20951				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.22450	0.00000	100.20951				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.52336	0.00000	100.50458				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.80596	0.00000	100.77718				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.09827	0.00000	100.00000	0.93435			0.00	0	5,000,000.00
FRC169	On 31/01/2025	Spot Bond	100.00000	2.01371	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.82186	0.00000	103.79219				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	99.89841	0.00000	101.78176				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.61349	0.00000	100.59164				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.60977	0.00000	100.58805				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.76244	0.00000	101.74103				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.91764	0.00000	98.89760				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.10523	0.00000	100.01779				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.51535	0.00000	100.49703				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.57990	0.00000	101.55988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	119.68036	2.27000	119.42905	2.29500				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.62183	0.00000	100.59967					0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.62862	0.00000	100.60622					0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.86623	2.25000	119.61453	2.27500				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.54889	0.21000	116.53659	0.21000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.68036	2.27000	119.42905	2.29500				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	121.07072	1.19000	121.05466	1.19000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.73532	1.26000	122.71884	1.26000				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.80011	0.00000	101.77726					0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.71702	100.00000	18.67168				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.09659	0.00000	101.06329					0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.95388	0.00000	100.92495					0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.70393	4.73000	109.67889				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.97163	0.00000	100.94216					0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.53415	0.00000	100.51515					0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.61733	0.00000	100.59534					0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.82428	0.00000	100.79483					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	100.72895	0.00000	100.70293				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.70032	0.00000	100.67534				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.59706	0.00000	100.57580				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.88282	0.00000	100.85607				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.59630	0.00000	100.57507				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.69939	0.00000	98.67191				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.11624	0.00000	103.08960				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.51590	0.00000	101.48611				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.69846	0.00000	100.67910				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.07664	10.13000	102.04508	10.14000			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.47539	0.00000	100.45338				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.06180	6.94000	103.03896	6.95000			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.63998	0.00000	99.60883				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.22404	0.00000	101.20704				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.43059	0.00000	101.41069				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.68423	0.00000	101.66076				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.84343	0.00000	101.81771				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.23789	3.33000	136.21207	3.33000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	101.18355	0.00000	101.16883					0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	101.94647	0.00000	101.93126					0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.83033	0.00000	100.81414					0.00	0	1,000,000.00
FRJ16	On 21/01/2016	Spot Bond	102.33861	0.00000	102.32254					0.00	0	1,000,000.00
FRJ17	On 04/04/2017	Spot Bond	101.66099	0.00000	101.64371					0.00	0	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond	102.84976	0.00000	102.83249					0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.12621	0.00000	100.10817					0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	273.33619	1.59000	272.83679	1.61000				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	285.15093	1.09000	284.62955	1.11000				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	268.32584	1.81000	267.83575	1.83000				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	128.07806	1.40000	127.80981	1.42500				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.47190	0.00000	101.45327					0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	128.12132	1.00000	127.85333	1.02500				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	99.96248	0.00000	99.94359					0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.17088	0.00000	100.15170					0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.53875	0.00000	101.51732					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.36089	0.00000	101.34194					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.48130	0.00000	100.46280					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	100.60099	2.28000	99.94068	2.31000				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.76761	0.00000	100.75263					0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89520	100.00000	0.89295				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.62283	104.97509	12.59088				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.61771	0.00000	100.60376					0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.56721	0.00000	100.55320					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.18061	0.00000	101.16208					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.72089	101.07593	16.68000				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.70663	100.44759	8.68546				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.55541	0.00000	100.53946					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.12896	100.76967	15.09205				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	99.96974	0.00000	99.95461					0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.28363	0.00000	101.26436					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.19857	0.00000	100.16987					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.15913	0.00000	101.14539					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	111.59070	1.90000	110.85167	1.93000				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.34435	0.00000	101.31992					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	100.53019	0.00000	100.51521				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.18063	0.00000	100.16671				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.76732	5.66500	104.73801	5.67500			0.00	0	2,023,000.00
FRX15	On 14/03/2015	Spot Bond	106.01774	5.82000	105.98277	5.83000			0.00	0	46,717,928.00
FRX16	On 15/09/2016	Spot Bond	105.47922	6.42000	105.43001	6.43000			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	107.27366	6.76500	107.25427	6.76500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	115.39006	6.83000	115.27776	6.85000			0.00	0	2,650,000.00
FRX19	On 15/11/2019	Spot Bond	111.73865	7.45000	111.60854	7.47000			0.00	0	790,000.00
FRX24	On 10/12/2024	Spot Bond	121.74588	8.31000	121.55343	8.33000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	106.27883	8.95000	106.02457	8.97500			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.53530	9.33500	86.46915	9.34000			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.24620	0.00000	101.21720				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.24045	0.00000	100.22283				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.13155	0.00000	100.11248				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.95059	7.76500	105.92854	7.76500			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	101.22686	0.00000	101.21225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	100.69475	0.00000	100.68028				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.57028	0.00000	99.55596				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	99.08957	0.00000	99.07512				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.87148	0.00000	99.85720				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99939	100.00000	99.99932			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.98564	66.66990	99.98564	66.66989			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	0.00000	99.98572				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.78539	0.00000	99.77109				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.69964	0.00000	99.68533				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	98.75949	0.00000	100.00000	80.75221		20,049,163,358,222.20	203,010,000	203,010,000.00	
GRD188	On 17/07/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99898	100.00000	99.99891			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99857	100.00000	99.99850			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.11260	0.00000	100.09624				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.14640	0.00000	100.12518				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.38581	0.00000	101.36855				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.41942	0.00000	101.40174				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	101.48438	0.00000	101.46588					0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.54804	100.00000		2.54147			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.56502	0.00000	101.54550					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.67700	0.00000	101.65607					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	100.73666	0.00000	100.71839					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.85873	0.00000	101.84181					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	100.03384	0.00000	100.01697					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.60203	0.00000	100.58386					0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.45003	0.00000	100.43360					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.67579	0.00000	100.65769					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.45150	0.00000	100.43192					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.98318	0.00000	99.96637					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.63929	0.00000	100.62117					0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.43348	0.00000	101.41886					0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	100.00000	78.83369	100.00000		100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000		0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/05/2013	Spot Bond	99.97108	0.00000	99.95645	99.95645				0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	99.97108	0.00000	99.95645	99.95645				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00105	100.00000	100.00000	50.00103			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	87.89486	100.00000	100.00000	87.70337			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	99.96596	0.00000	99.94878	99.94878				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	99.96481	0.00000	99.94708	99.94708				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.51607	6.78250	109.47325	109.47325	6.79233			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	99.96978	0.00000	99.95451	99.95451				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	99.96462	0.00000	99.94676	99.94676				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.96291	0.00000	99.94424	99.94424				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.13634	117.06290	117.06290	7.14617			0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	99.96811	0.00000	99.95200	99.95200				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	99.96220	0.00000	99.94313	99.94313				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.96047	0.00000	99.94059	99.94059				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.58803	114.94363	114.94363	7.59784			0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	99.96218	0.00000	99.94310	99.94310				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	99.95898	0.00000	99.93829	99.93829				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	99.95748	0.00000	99.93612				0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	99.95492	0.00000	99.93222				0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	99.94422	0.00000	99.91617				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	100.00000	27.86948	100.00000	27.78153		4,000,000,000,000.00		40,000,000	40,000,000.00
HPF03	On 15/04/2016	Spot Bond	100.00000	17.18887	100.00000	17.13462			0.00	0	80,000,000.00
HWAY20	On 31/07/2020	Spot Bond	119.39344	6.70000	119.24569	6.72000			0.00	0	35,167,000.00
HWAY23	On 07/12/2023	Spot Bond	290.79224	0.86000	290.26041	0.88000			0.00	0	78,150,000.00
HWAY24	On 07/12/2024	Spot Bond	291.28912	0.84000	290.75636	0.86000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.76066	8.45000	109.68357	8.45500			0.00	0	19,078,000.00
HWAY35	On 31/07/2035	Spot Bond	110.10190	8.43000	110.02369	8.43500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	117.47260	0.83000	116.59251	0.90000		33,183,660,048,000.00		282,480,000	377,394,568.00
I2038	On 31/01/2038	Spot Bond	113.66917	1.78000	112.56864	1.83000		65,018,765,240,000.00		572,000,000	457,275,000.00
I2050	On 31/12/2050	Spot Bond	118.36875	1.98000	117.31561	2.01500		82,266,281,250,000.00		695,000,000	453,125,000.00
IBC01	On 16/03/2015	Spot Bond	93.65000	0.00000	93.65000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	108.19151	6.28000	108.15480	6.29000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.23691	0.00000	102.21944				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.93722	0.00000	100.91891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15		On 28/06/2013	Spot Bond	100.36294	0.00000	100.34479			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.63093	0.00000	100.61406			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	101.26233	0.00000	101.24680			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	102.52481	6.73500	102.49750	6.74500		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	107.94331	6.78000	107.89656	6.79000		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	112.62443	7.11500	112.60304	7.11500		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	101.63585	6.66500	101.60777	6.67500		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	99.91926	0.00000	99.90282			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.98400	0.00000	100.96713			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	107.36332	3.18000	107.34325	3.18000		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	106.24359	6.60000	106.19406	6.61000		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	101.20425	0.00000	101.18751			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	101.28286	0.00000	101.26502			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	126.25954	0.03000	126.24682	0.03000		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	132.16241	1.00000	131.88596	1.02500		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	100.25963	0.00000	100.24228			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	100.27168	0.00000	100.25352			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	107.27668	7.08500	107.25627	7.08500		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	100.77606	0.00000	100.75893					0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.86888	0.00000	101.85128					0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	101.03502	0.00000	101.01818					0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	105.57531	7.34000	105.46116	7.36000				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.28752	7.74000	99.16473	7.76000				0.00	0	43,000.00
IBL48	On 19/03/2016	Spot Bond	100.55698	0.00000	100.54022					0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.49213	7.04500	101.47293	7.04500				0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	102.80362	100.00000	102.53866				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00168	100.00000	0.00168				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.97287	5.00000	99.95930	5.00000				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.97287	5.00000	99.95930	5.00000				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.04221	5.00000	101.02843	5.00000				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.97287	5.00000	99.95930	5.00000				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.36659	4.00000	100.35578	4.00000				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.35000	0.00000	101.32661					0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.28165	0.00000	101.25883					0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.35224	0.00000	100.32869					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	111.42980	8.28000	111.37760	8.29000			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.30279	0.00000	100.28261				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.30279	0.00000	100.28261				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.20550	0.00000	101.18481				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.91990	100.00000	7.90072			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.48750	0.00000	102.45704				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.06327	0.00000	102.03304				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.85204	0.00000	101.82194				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.85995	8.28000	101.81999	8.29000			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.75036	0.00000	100.73473				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.94090	0.00000	100.92541				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.55802	0.00000	100.54286				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.84408	7.95000	103.82076	7.96000			0.00	0	12,000,000.00
IN09	On 01/02/2016	Spot Bond	100.54659	0.00000	100.52191				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.92882	66.68250	99.92882	5.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	99.84353	5.20000	99.82933	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.74422	5.20000	99.73005	5.20000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.64510	5.20000	99.63096	5.20000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.53749	5.30000	99.52311	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.43689	5.30000	99.42253	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.33649	5.30000	99.32216	5.30000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.23629	5.30000	99.22199	5.30000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	99.12821	5.35000	99.11381	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	99.02750	5.35000	99.01312	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.82667	5.35000	98.81236	5.35000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND333	On 09/05/2013	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
IND334	On 20/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	101.16205	0.00000	101.14656				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	95.63758	100.00000	95.31773			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.16114	0.00000	101.14084				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.34511	0.00000	100.32209				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.71045	9.90863	103.67375	9.91445			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.07393	9.90863	102.03781	9.91445			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.55131	0.00000	100.53009				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.97653	0.00000	100.95024				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.53969	0.00000	100.51894				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.24498	6.50000	100.22746			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98464	68.52388	99.98464	68.52387			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.59588	0.00000	100.57447				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.25660	0.00000	100.23945				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	90.11461	100.25042	89.89804			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.70160	0.00000	100.68667				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.70160	0.00000	100.68667				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.65353	100.00000	23.59430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	15.13826	100.00000	15.10035			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.54547	0.00000	100.53065				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.43375	0.00000	100.41923				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.22250	0.00000	100.20763				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.22250	0.00000	100.20763				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.30463	0.00000	101.29013				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.85603	0.00000	100.84070				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.85603	0.00000	100.84070				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.85774	0.00000	100.84239				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.85945	0.00000	100.84409				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97720	0.00000	99.97720				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.68818	0.00000	100.67384				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.69251	0.00000	100.67777				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.72912	0.00000	100.71400				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.59484	0.00000	100.58025				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.60533	0.00000	100.59049				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.60972	0.00000	100.59476				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.59701	0.00000	100.57935				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	100.43375	0.00000	100.41923					0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.42705	0.00000	100.41233					0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.41923	0.00000	100.40471					0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	100.07624	0.00000	100.00000	49.33385			55,041,933,315,600.00	550,000,000	350,000,000.00	
ING210	On 12/07/2013	Spot Bond	100.07295	0.00000	100.00000	82.90224			15,010,941,780,750.00	150,000,000	150,000,000.00	
ING32	On 30/04/2013	Spot Bond	101.26194	0.00000	101.24548					0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.28156	0.00000	101.26510					0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.28156	0.00000	101.26510					0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	100.01773	0.00000	99.99997					0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	64.11445	100.00000	63.95913				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.36414	0.00000	100.33977					0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.38144	0.00000	102.34987					0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.91648	0.00000	100.89569					0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.03371	0.00000	100.01697					0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.03447	0.00000	100.01733					0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.03502	0.00000	100.01760					0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.24090	7.29000	105.18514	7.30000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	102.85248	6.40000	102.82560	6.41000			0.00	0	24,000.00
IPL5	On 28/09/2015	Spot Bond	100.94988	0.00000	100.93088				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.53921	7.36500	109.51769	7.36500			0.00	0	12,616,000.00
IPL7	On 05/04/2018	Spot Bond	100.21869	0.00000	100.20036				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.14015	0.00000	101.11735				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.56218	0.00000	100.54056				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.44429	7.46000	109.40165	7.47000			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.59842	0.00000	100.57711			3,017,952,616,170.00		30,000,000	15,000,000.00
IV016	On 06/12/2021	Spot Bond	100.90910	0.00000	100.88761				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	121.36508	2.09000	121.11035	2.11500			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	133.53915	3.12000	132.30103	3.19500			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.73450	0.00000	100.71887				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.31398	0.00000	100.29296				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	100.12452	0.00000	100.03404				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	102.04727	0.00000	102.02602				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.75502	0.00000	100.73417				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.43713	0.00000	100.41630			602,622,779,064.00		6,000,000	3,000,000.00
IV02E	On 17/10/2013	Spot Bond	100.00000	0.00000	99.98452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	95.34311	2.83000	94.64147	2.90000			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	97.69466	2.83000	97.25061	2.90000			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.82108	0.00000	100.79901				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.87897	0.00000	100.86351				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.55802	0.00000	100.54286				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.14304	10.41000	119.02654	10.43000			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.84176	0.00000	101.81743				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	133.53915	3.12000	132.30103	3.19500			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.91459	5.20000	99.90037	5.20000			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.81514	5.20000	99.80094	5.20000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.71588	5.20000	99.70171	5.20000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.61682	5.20000	99.60268	5.20000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.50873	5.30000	99.49435	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.40818	5.30000	99.39383	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.30784	5.30000	99.29352	5.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 06/06/2013	Spot Bond	99.20770	5.30000	99.19341	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.09942	5.35000	99.08502	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.99876	5.35000	98.98439	5.35000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.89830	5.35000	98.88397	5.35000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.79805	5.35000	98.78374	5.35000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.23011	0.00000	100.21083				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.24241	0.00000	101.22310				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.42139	0.00000	101.40319				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.45046	0.00000	101.43211				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.35312	0.00000	101.33602				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.22477	0.00000	100.20739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC009	On 15/03/2014	Spot Bond	100.58866	0.00000	100.57089				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.53014	0.00000	100.51399			2,513,253,500,000.00	25,000,000	25,000,000.00	
IVF002	On 01/08/2013	Spot Bond	101.16201	0.00000	101.14652			0.00	0	0.00	
IVF004	On 09/05/2013	Spot Bond	100.94371	0.00000	100.92889			0.00	0	0.00	
IVF073	On 25/07/2013	Spot Bond	101.20655	0.00000	101.19153			0.00	0	0.00	
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.37309	100.00000	98.12278		0.00	0	0.00	
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.81090	100.00000	59.66112		0.00	0	0.00	
JDC03U	On 29/01/2014	Spot Bond	100.00000	62.12389	100.00000	61.97005		0.00	0	0.00	
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.77323	100.00000	58.62930		0.00	0	0.00	
JDG01	On 30/10/2015	Spot Bond	101.46219	0.00000	101.44319			0.00	0	0.00	
JDG02	On 20/02/2016	Spot Bond	100.00000	9.88478	100.00000	9.86003		0.00	0	0.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.50524	100.00000	30.42970		0.00	0	0.00	
JDG03	On 15/04/2016	Spot Bond	100.00000	16.00662	100.00000	16.11680		33,450,000,000,000.00	334,500,000	450,000,000.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.86003	100.00000	9.83534		0.00	0	0.00	
JDG04	On 15/04/2018	Spot Bond	100.00000	9.75605	100.00000	9.86239		26,630,000,000,000.00	266,300,000	300,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	101.72686	100.00000	101.45844		0.00	0	0.00	
KCF02U	On 30/04/2013	Spot Bond	100.00000	101.39855	100.00000	101.13100		0.00	0	0.00	
KSB007	On 31/08/2017	Spot Bond	100.98506	0.00000	100.96390			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	101.72523	0.00000	101.70213				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.04916	7.42000	152.77794	7.44000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.08927	0.00000	100.07252				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.04661	0.00000	101.02962				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	102.06507	7.46500	102.04441	7.46500			0.00	0	4,050,000.00
LGL03	On 03/04/2018	Spot Bond	100.79714	7.51500	100.77683	7.51500			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.97016	0.00000	100.94249				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	104.03007	10.53000	103.97799	10.54000			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	101.06434	0.00000	101.03395				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.11581	0.00000	101.10033				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.09305	0.00000	100.00752				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.98560	50.00366	99.98560	50.00365			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.91448	0.00000	99.90022				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.74608	0.00000	98.73133				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ031	On 13/05/2013	Spot Bond	99.63287	0.00000	99.61875				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.22182	0.00000	99.20767				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	98.58348	0.00000	100.00000	78.49462		34,504,218,471,100.00	350,000,000	350,000,000.00	
MBC19	On 08/05/2013	Spot Bond	99.70572	0.00000	99.69170				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.09240	0.00000	99.07822				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	100.00000	68.91035	100.00000	68.91034			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	100.03549	0.00000	100.01780				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.82892	0.00000	100.81339				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.23660	0.00000	101.22099				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.15393	0.00000	100.13664				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	100.01601	0.00000	100.00000				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.60195	0.00000	100.58541				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.26261	0.00000	100.24506				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.64118	0.00000	100.62582				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.30831	0.00000	100.29290				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.33693	0.00000	100.32008				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.51725	0.00000	101.49780				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.41839	100.00000	66.25392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	63.22430	100.00000	63.06597				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.26455	100.00000	55.12919				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.01898	100.00000	35.93172				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.01643	100.00000	30.93875				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.14908	100.00000	9.12692				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.33662	100.00000	22.28251				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.53211	7.26000	108.41013	7.28000				0.00	0	31,000.00
MCB3M	On 13/12/2014	Spot Bond	100.69136	0.00000	100.67174					0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.58718	0.00000	100.57056					0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.63926	0.00000	100.62114					0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.20344	0.00000	100.18645					0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.20499	0.00000	100.18788					0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.21272	0.00000	100.19496					0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.83962	0.00000	101.82086					0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.93267	0.00000	101.91295					0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.27614	8.59000	100.25310	8.59000				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.60547	9.34000	102.57960	9.34000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	102.79041	10.01000	102.76268	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	108.00247	6.11000	107.96848	6.12000			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.47358	0.00000	100.45675				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.49253	0.00000	100.47502				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.51321	8.09000	111.38308	8.11000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.30699	6.43000	105.26622	6.44000			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.88528	0.00000	100.86684				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	107.70996	7.52500	107.68811	7.52500			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.84612	0.00000	100.82850				0.00	0	2,500,000.00
MQB02	On 31/05/2017	Spot Bond	107.62549	7.22500	107.60450	7.22500			0.00	0	5,942,000.00
MTN02	On 13/07/2014	Spot Bond	107.35696	6.17000	107.32673	6.18000			0.00	0	557,000.00
MTN03	On 13/07/2015	Spot Bond	108.32895	6.48000	108.28850	6.49000			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	113.26849	7.17000	113.24645	7.17000			0.00	0	2,555,000.00
MTN05	On 28/10/2013	Spot Bond	104.56340	6.04500	104.54108	6.05500			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.87370	0.00000	99.85967				0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.04158	0.00000	99.02749				0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.82934	0.00000	98.81524				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.82327	100.00000	6.80618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18077	100.00000	0.18031				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.14402	100.00000	7.12613				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.23150	100.00000	7.21339				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.64821	100.89771	6.63143				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.73585	100.61875	6.71888				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.98058	0.00000	100.96490					0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.98902	0.00000	100.97320					0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.99914	0.00000	100.98316					0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	101.02448	0.00000	101.00809					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	101.04147	0.00000	101.02480					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	101.06004	0.00000	101.04306					0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.07691	0.00000	101.05966					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.08523	0.00000	101.06784					0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.18679	0.00000	101.16775					0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.30504	0.00000	101.28407					0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18077	100.00000	0.18031				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18077	100.00000	0.18031				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	108.27621	7.53500	108.21932	7.54000			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	100.40990	0.00000	100.39500			1,174,795,792,115.40	11,700,000	3,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	101.80218	0.00000	101.78649			0.00	0	0.00	
NBK12B	On 20/02/2015	Spot Bond	101.10844	0.00000	101.09209			0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	101.47057	0.00000	101.45342			0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	101.36504	0.00000	101.34899			0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	100.85900	0.00000	100.84152			0.00	0	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	109.88278	6.48000	109.84047	6.49000		0.00	0	7,331,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.10432	0.00000	101.08468			0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	120.60868	7.51000	120.47244	7.53000		0.00	0	3,715,000.00	
NBK4	On 28/10/2024	Spot Bond	34.76585	9.59500	34.68404	9.61500		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	99.97000	0.00000	99.95483			0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	105.78017	6.53000	105.74226	6.54000		0.00	0	9,500,000.00	
NBK6B	On 19/04/2015	Spot Bond	99.96425	0.00000	99.94625			0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	99.96194	0.00000	99.94285			0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	102.20463	6.52500	102.17772	6.53500		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.88983	0.00000	100.87424			0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	107.52064	6.73000	107.47394	6.74000		21,504,128,000.00	200,000	4,658,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.40491	0.00000	100.38738					0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.98963	0.00000	100.97026					0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.40808	0.00000	100.38765					0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.17657	0.00000	100.15677					0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.03699	0.00000	100.01855					0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.89163	0.00000	100.87262					0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.31570	0.00000	82.29723					0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.79143	0.00000	100.77352					0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	99.85832	0.00000	99.84027					0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.84429	0.00000	99.82449					0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.45330	0.00000	101.43467					0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.03857	0.00000	100.01940					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	78.29336	0.00000	78.27426				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.81361	0.00000	100.79669				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.53195	0.00000	100.51433				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.52381	0.00000	100.50646				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.23829	0.00000	100.22123				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.16470	0.00000	101.14571				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.50800	0.00000	100.48978				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.47801	0.00000	100.46086				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.15161	0.00000	100.13242				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.46824	0.00000	100.45161				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.24623	0.00000	100.22977				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.21322	0.00000	100.19678				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.09293	7.23000	108.04923	7.24000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.25411	6.10000	102.23317	6.11000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.76275	6.20000	103.73727	6.21000			0.00	0	3,309,000.00
NED9	On 06/07/2017	Spot Bond	100.13860	0.00000	100.12302				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.47145	10.61500	124.43589	10.61500			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.55197	0.00000	111.52777				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	101.03567	0.00000	101.01214					0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	161.50221	1.10000	161.37052	1.12000				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.49049	7.14000	114.34783	7.16000				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.13238	0.00000	99.11716					0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.57950	0.00000	100.56357					0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.17987	0.00000	99.16548					0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	116.01254	7.77000	115.86965	7.79000				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.93820	0.00000	100.92091					0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.44160	0.00000	101.42627					0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.83385	0.00000	100.81852					0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.88828	0.00000	100.87193					0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	118.73635	7.97000	118.56765	7.99000				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.95301	0.00000	100.93545					0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.88683	0.00000	100.87051					0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.91623	0.00000	100.89936					0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.88453	8.17000	115.74198	8.19000				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	101.01182	0.00000	100.99316					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13	On 22/05/2013	Spot Bond	100.95744	0.00000	100.93980				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.96770	0.00000	100.94987				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.96773	0.00000	100.94990				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.02179	0.00000	101.00272				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.10004	0.00000	101.07973				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.19552	0.00000	101.17343				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.23186	0.00000	101.20907				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.14236	0.00000	101.12125				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.16221	3.25500	134.13686	3.25500			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.69172	5.73000	110.66409	5.74000			0.00	0	24,589,475.00
NRA018	On 30/11/2018	Spot Bond	128.67941	7.00000	128.55001	7.02000			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	139.42553	7.28000	139.23306	7.30000			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	178.34814	0.99500	178.03074	1.01500			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	141.03501	8.10000	140.78354	8.12000			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.98624	0.00000	99.97236				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.98254	0.00000	99.96521				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.98306	0.00000	99.96621				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83130	0.00000	101.81294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	101.34356	0.00000	101.32589				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.86648	0.00000	99.85127				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	100.29827	0.00000	100.28129				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.48208	0.00000	100.46355				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.03552	100.00000	15.99580			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.08003	100.00000	16.04022			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.10675	100.00000	16.06686			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.74784	100.00000	16.70637			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.46018	100.00000	17.41695			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.91225	100.00000	21.85800			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	106.30866	6.08500	110.71900	6.09500			0.00	0	9,655,798.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.65157	100.00000	6.63492			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	99.04000	0.00000	99.14000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.51093	100.00000	28.44110			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.60904	0.00000	100.59153				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.87885	0.00000	99.86156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM07	On 13/06/2013	Spot Bond	100.74950	0.00000	100.73420					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	78.65713	100.00000	78.49726				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.79456	0.00000	100.78012					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.35205	0.00000	100.33445					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.28463	0.00000	101.26878					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.53921	0.00000	100.52278					0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.51260	0.00000	100.49715					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.53943	0.00000	100.52316					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.87726	0.00000	100.86190					0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.59309	0.00000	100.57519					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.56135	0.00000	100.54425					0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.58411	0.00000	100.56648					0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.58327	0.00000	100.56567					0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.62703	0.00000	100.60809					0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.58788	0.00000	100.56997					0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.66443	0.00000	100.64434					0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.66451	0.00000	100.64443					0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.61882	0.00000	100.59995					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On 15/06/2013	Spot Bond	100.73571	0.00000	100.71344					0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.35455	0.00000	100.33762					0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.36601	0.00000	100.34853					0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.37117	0.00000	100.35344					0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.38263	0.00000	100.36435					0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.43188	0.00000	100.41123					0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.44332	0.00000	100.42213					0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.07651	0.00000	101.05898					0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.22980	5.28000	112.19941	5.29000				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.54444	5.57000	92.51791	5.58000				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	42.62562	6.84000	42.51337	6.86000				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	119.57516	5.28000	119.53326	5.29000			386,667,908,854,091.00	233,680,882	4,875,598,516.00	
R158	On 15/09/2015	Spot Bond	119.57516	5.28000	119.53326	5.29000				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.40290	5.18000	88.36983	5.19000				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.54753	5.28000	126.49401	5.29000				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.19130	5.11000	84.15175	5.12000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	103.52679	4.90000	103.51011	4.91000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	133.63519	7.02000	133.40070	7.04000		493,459,044,693,830.00	692,583,104	0,432,283,773.00	
R187P	On 21/12/2026	Spot Bond	40.27707	6.76000	40.16327	6.78000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	38.11701	6.68000	38.00201	6.70000			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	297.58698	0.59000	297.04254	0.61000		36,521,362,120,500.00	122,725,000	280,607,263.00	
R201	On 21/12/2014	Spot Bond	108.43603	5.20000	108.40423	5.21000		8,239,838,348,872.36	75,988,012	550,024,000.00	
R202	On 07/12/2033	Spot Bond	221.46280	1.58000	220.40245	1.61000		37,865,709,544,000.00	170,980,000	1,199,120,137.00	
R2023	On 28/02/2023	Spot Bond	110.11529	6.48500	110.05810	6.49000		296,182,601,277,500.00	689,750,000	3,654,208,000.00	
R203	On 15/09/2017	Spot Bond	110.69575	5.66500	110.67895	5.66500		264,898,250,622,500.00	393,030,000	4,799,512,485.00	
R204	On 21/12/2018	Spot Bond	112.51678	5.91000	112.39778	5.93000		634,543,538,916,746.00	639,545,843	6,378,029,059.00	
R2048	On 28/02/2048	Spot Bond	108.95492	8.07500	108.99349	8.07000		252,443,101,894,000.00	316,950,000	4,034,089,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	56.20313	100.00000	56.06548			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	103.52253	5.24500	103.50035	5.25500		77,331,329,910,000.00	747,000,000	2,031,400,000.00	
R207	On 15/01/2020	Spot Bond	108.16834	6.09000	108.03692	6.11000		195,137,891,994,136.00	804,020,400	3,996,038,584.00	
R208	On 31/03/2021	Spot Bond	103.72178	6.20000	103.57785	6.22000		248,640,896,775,624.00	397,190,800	0,733,943,197.00	
R209	On 31/03/2036	Spot Bond	83.29220	7.86000	83.22885	7.86500		234,692,966,176,171.00	817,706,414	7,170,693,913.00	
R210	On 31/03/2028	Spot Bond	169.05843	1.22000	167.44172	1.29500		95,078,461,032,000.00	562,400,000	414,487,939.00	
R211	On 31/01/2017	Spot Bond	129.51613	0.67000	129.50560	-0.67000		9,325,161,360,000.00	72,000,000	258,566,782.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	138.24032	0.43000	137.95169	0.45500		63,590,547,200,000.00	460,000,000	1,414,781,557.00	
R213	On 28/02/2031	Spot Bond	95.36674	7.57000	95.11482	7.59500		347,173,080,296,000.00	640,400,000	4,153,457,000.00	
R214	On 28/02/2041	Spot Bond	85.06178	7.91000	84.99516	7.91500		61,582,176,866,600.00	723,970,000	5,669,046,000.00	
R224C	On 15/09/2013	Spot Bond	97.98931	4.96000	97.97227	4.97000		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.55297	5.06000	95.53149	5.07000		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.05426	5.17000	93.02854	5.18000		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.42284	5.34000	90.39305	5.35000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.40290	5.18000	88.36983	5.19000		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.36689	5.10000	86.33055	5.11000		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.19130	5.11000	84.15175	5.12000		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	99.09209	5.14500	99.07647	5.15500		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.55414	5.23500	96.53403	5.24500		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	94.06969	5.25500	94.04546	5.26500		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	91.73629	5.20500	91.70832	5.21500		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	89.32403	5.25000	89.29234	5.26000		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	87.33518	5.12000	87.30022	5.13000		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	85.20801	5.10000	85.16980	5.11000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	82.91062	5.16000	82.86927	5.17000			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.26214	5.64000	79.25003	5.64000			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.91308	5.69000	76.90123	5.69000			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.94340	5.91500	73.85719	5.93500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.89861	5.89500	71.80784	5.91500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.92396	5.87500	69.82893	5.89500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.97265	5.86500	67.87369	5.88500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.18999	6.05000	65.08852	6.07000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.37029	6.03000	63.26553	6.05000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	61.07771	6.12000	60.97072	6.14000			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.41414	6.09000	59.30435	6.11000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	57.81273	6.06000	57.70033	6.08000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.27089	6.03000	56.15607	6.05000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.84032	5.99000	54.72313	6.01000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.46691	5.95000	53.34752	5.97000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.54284	6.96000	46.43364	6.98000			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.18114	6.92000	45.07081	6.94000			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	43.87628	6.88000	43.76494	6.90000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	42.62562	6.84000	42.51337	6.86000			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.42668	6.80000	41.31360	6.82000			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.27707	6.76000	40.16327	6.78000			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.17456	6.72000	39.06012	6.74000			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	38.11701	6.68000	38.00201	6.70000			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.81182	0.00000	100.78482				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.03702	0.00000	100.01858				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	100.04585	0.00000	100.02292				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.08688	0.00000	101.06558				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	100.11813	0.00000	100.00000	11.62934			0.00	0	170,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.76632	100.00000	2.75947			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.76127	0.00000	100.74334				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.74983	0.00000	100.73184				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.75553	0.00000	100.73773				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.70855	0.00000	100.69099				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.35962	0.00000	100.34163				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.68584	0.00000	100.66746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	100.46378	0.00000	100.44597					0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	94.29035	100.00000	94.13241				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.59647	0.00000	100.58192					0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.40699	0.00000	100.39128					0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	99.98256	0.00000	99.96517					0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	101.00360	0.00000	100.98578					0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.20864	0.00000	100.19251					0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.57833	0.00000	101.55999					0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.32270	0.00000	101.30403					0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.89959	0.00000	100.88508					0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.11715	0.00000	100.10251					0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.79140	0.00000	100.77349					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	102.54533	0.00000	102.51873					0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.42731	0.00000	100.39871					0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.34831	0.00000	102.31655					0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.09001	0.00000	102.06180					0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	102.09001	0.00000	102.06180					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On 16/07/2013	Spot Bond	100.01914	0.00000	100.00002				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.02521	0.00000	101.00518				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.73074	0.00000	100.71058				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.14096	0.00000	100.12054				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.58096	0.00000	100.55323				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.65126	0.00000	100.62015				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.66506	0.00000	100.64696				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.97652	0.00000	100.95024				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.90375	0.00000	99.88422				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.72473	12.62000	103.59903	12.64000			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.87105	0.00000	100.84939				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	101.02211	0.00000	101.00079				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	58.18388	100.00000	58.03818			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.12829	0.00000	101.10617				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.22426	5.25000	101.20978			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.03755	100.00000	1.03500			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.63403	100.00000	5.62023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.39308	100.00000	10.36706				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.28456	0.00000	106.24020					0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.17852	7.56000	114.02611	7.58000			1,598,499,280,000.00	14,000,000	18,765,000.00	
SBC2	On 28/04/2016	Spot Bond	102.99199	0.00000	102.93106					0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.69365	6.58000	117.63838	6.59000				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	101.01788	0.00000	100.99798					0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	111.06379	7.71500	111.04069	7.71500				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.88815	0.00000	99.86924					0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.65573	0.00000	100.63592					0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.53049	0.00000	101.51018					0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	99.86271	0.00000	99.84281					0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	99.86578	0.00000	99.84628					0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.71607	6.58000	109.67634	6.59000				0.00	0	14,548,000.00
SBK9	On 10/04/2018	Spot Bond	103.80004	7.51000	103.69545	7.53000				0.00	0	6,567,000.00
SBK111	On 09/04/2014	Spot Bond	129.84762	0.93000	129.83136	0.93000				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.29506	0.90120	162.28287	-0.90120				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	116.00476	6.74000	115.95987	6.75000				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.34103	6.60000	116.29642	6.61000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	116.50965	6.53000	116.46517	6.54000			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.15347	7.06500	105.13364	7.06500			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.16073	6.67500	116.11596	6.68500			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.24483	6.64000	116.20013	6.65000			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.58863	0.00000	100.57087				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.54679	0.00000	100.53429				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.52614	0.00000	100.50331				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.26669	0.00000	100.24757				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.29328	0.00000	100.27226				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.60149	100.00000	64.43972			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.87312	6.71500	108.85359	6.71500			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.16298	0.00000	101.14613				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.46609	0.00000	100.44954				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.47409	0.00000	100.45586				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.49370	100.00000	1.49037			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.43593	0.00000	100.41704				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	117.06933	7.85000	116.91500	7.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	114.90460	8.67000	114.71167	8.69000			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.21774	0.00000	101.19787				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.45788	0.00000	101.44186				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.90700	0.00000	100.88929				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.93474	0.00000	100.91649				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.62997	7.40000	110.50673	7.42000			0.00	0	25,972,000.00
SBS3	On 25/05/2026	Spot Bond	107.13975	7.72000	106.95008	7.74000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.90272	7.90000	107.75335	7.92000			0.00	0	120,000.00
SBS9	On 07/07/2016	Spot Bond	117.36129	6.46000	117.30944	6.47000			0.00	0	313,000.00
SBSI10	On 03/07/2013	Spot Bond	122.24265	0.70000	122.22810	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	284.42486	1.12000	283.90485	1.14000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	126.25954	0.03000	126.24682	0.03000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.13000	0.00000	112.07000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3.81163	100.00000	100.00000	3.80240			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.67811	0.60000	123.66372	123.66372	0.60000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.24498	6.50000	6.50000	100.22746			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.64176	0.00000	100.62139	100.62139				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.34888	0.00000	100.33144	100.33144				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.37583	0.00000	100.35703	100.35703				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.76502	0.00000	100.74475	100.74475				0.00	0	25,000,000.00
SHS05	On 29/06/2017	Spot Bond	106.07398	7.76500	106.05179	106.05179	7.76500			0.00	0	67,000.00
SHS06	On 12/12/2017	Spot Bond	101.50659	0.00000	101.48685	101.48685				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	100.12860	0.00000	100.10993	100.10993				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.74660	5.99000	102.72672	102.72672	6.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.62935	6.58000	110.57841	6.59000			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.42269	6.20000	103.40332	6.21000			0.00	0	4,000.00
SNT01	On 15/09/2017	Spot Bond	104.96193	7.11500	104.94200	7.11500			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14048	0.00000	101.12371				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.97804	0.00000	100.96035				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.17208	0.00000	101.15504				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.98558	0.00000	100.96775				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.41393	6.96500	110.39317	6.96500			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.36390	0.00000	100.34711				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.30710	0.00000	101.29257				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	100.00000	15.50612	100.00000	100.00000		1,000,000,000,000.00		10,000,000	10,000,000.00
SSA05	On 16/04/2018	Spot Bond	100.00000	9.11953	100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.06000	100.02159	8.06000	8.06000		120,900,000,000.00		15,000,000	15,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.91076	0.00000	100.89133				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.44024	0.00000	100.42024				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.85294	0.00000	99.83422				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.12632	7.80800	93.99437	7.82800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.77894	7.87000	93.64742	7.89000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	106.40889	6.44500	106.37425	6.45500			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.30172	7.35000	101.17695	7.37000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.58045	0.00000	100.56119				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	106.00139	6.84500	105.98200	6.84500			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.35753	6.18000	117.31375	6.19000			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	108.56014	1.58000	107.75209	1.65000			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.84378	6.86000	107.72803	6.88000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	66.66667	100.00000	0.00000			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.97143	0.00000	99.95714				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.87166	0.00000	99.85740				0.00	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	99.77160	0.00000	99.75732				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.62907	0.00000	99.61480				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.61432	0.00000	99.60003				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.58547	0.00000	99.57118				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.58566	0.00000	99.57137				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.52850	0.00000	99.51421				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.50009	0.00000	99.48581				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.87164	0.00000	99.85737				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.50006	0.00000	99.48578				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.42849	0.00000	99.41420				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.39929	0.00000	99.38499				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.26781	0.00000	99.25345				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.09319	0.00000	99.07880				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.89887	0.00000	99.88442				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.48079	0.00000	98.46619				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.59397	5.84000	115.55110	5.85000			0.00	0	117,072,279.00
SZ25	On 30/09/2025	Spot Bond	111.72746	7.58000	111.53344	7.60000			0.00	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	45.70703	100.00000	45.60476				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.87699	100.00000	29.80301				0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.04500	100.00000	16.00481				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.01289	6.45500	101.98632	6.46500				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.83213	0.00000	99.81815					0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.18207	0.00000	99.16797					0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98489	68.61383	99.98489	68.61382				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.98489	0.00000	99.96966					0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.28837	0.00000	101.27210					0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	108.19953	6.53000	108.15005	6.54000				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.66717	0.00000	100.65128					0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.92102	0.00000	100.90528					0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.97885	0.00000	100.96320					0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	99.98226	0.00000	99.96453					0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	99.98171	0.00000	99.96343					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On 18/10/2038	Spot Bond	101.90627	7.83000	101.88465	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	99.98256	0.00000	99.96513				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	99.98188	0.00000	99.96376				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.69008	0.00000	101.67052				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	99.98256	0.00000	99.96513				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	99.98188	0.00000	99.96376				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.74459	7.16000	101.72483	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	99.98053	0.00000	99.96109				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	99.98064	0.00000	99.96131				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	99.97801	0.00000	99.95605				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	99.97837	0.00000	99.95676				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	99.96761	0.00000	99.93525				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	99.96885	0.00000	99.93771				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	99.98280	0.00000	99.96555				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.75532	101.06155	5.74094			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	99.98267	0.00000	99.96535				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.20824	0.00000	104.19034				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	99.98021	0.00000	99.96043				0.00	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	99.97911	0.00000	99.95824					0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	99.96750	0.00000	99.93503					0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	99.98359	0.00000	99.96712					0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	99.98321	0.00000	99.96636					0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	99.98293	0.00000	99.96582					0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	99.98321	0.00000	99.96636					0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	99.98293	0.00000	99.96582					0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	99.98280	0.00000	99.96555					0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	99.98337	0.00000	99.96669					0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	99.98293	0.00000	99.96582					0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	99.98142	0.00000	99.96283					0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	99.98142	0.00000	99.96283					0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	99.98142	0.00000	99.96283					0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	99.97922	0.00000	99.95847					0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	99.97867	0.00000	99.95739					0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	99.97936	0.00000	99.95875					0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	99.96832	0.00000	99.93701					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	99.96763	0.00000	99.93566				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	99.96791	0.00000	99.93620				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.45745	0.00000	100.44147				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	114.23549	7.23000	114.19353	7.24000			0.00	0	1,644,000.00
TL20	On 22/02/2020	Spot Bond	99.40237	6.26500	99.27804	6.28500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	114.22343	6.60500	114.20293	6.60500			0.00	0	996,844,000.00
TN20	On 17/09/2020	Spot Bond	119.57969	7.20000	119.43020	7.22000			0.00	0	279,272,000.00
TN23	On 06/11/2023	Spot Bond	128.46780	7.51500	128.40011	7.52000			0.00	0	109,630,000.00
TN25	On 19/08/2025	Spot Bond	112.85443	8.03000	112.66327	8.05000			0.00	0	248,500,000.00
TN27	On 14/11/2027	Spot Bond	110.59117	8.09500	110.38966	8.11500			0.00	0	28,512,000.00
TORQ1	On 15/04/2022	Spot Bond	101.05012	0.00000	101.03256				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	101.07494	0.00000	101.05696				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	101.10637	0.00000	101.08788				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.10968	0.00000	101.09112				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.26507	0.00000	101.24389				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.58669	0.00000	101.56010				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.19714	0.00000	100.18067				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.20514	0.00000	100.18801				0.00	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	100.20994	0.00000	100.19241				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.64104	10.00000	99.61347			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.64995	9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.65910	100.00000	9.63336			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.73861	0.00000	99.72227				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93422	0.00000	99.93329				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.38666	0.00000	99.37240				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.38310	0.00000	98.36879				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.64528	0.00000	95.63052				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.98386	0.00000	100.96939				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.91152	0.00000	100.89705				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.88258	0.00000	100.86811				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.72370	0.00000	100.70922				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.17507	0.00000	100.16048				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	100.11671	0.00000	100.10212				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	100.08753	0.00000	100.07295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond	100.00000	82.53703	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	84.41324	100.00000	84.22354			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	101.08412	0.00000	101.06691				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.91669	0.00000	100.90214				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	119.43894	7.60000	119.28455	7.62000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.96412	0.00000	99.94612				0.00	0	20,000,000.00
UTR042	On 19/04/2016	Spot Bond	99.96153	0.00000	99.94219				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.20013	0.00000	100.17772				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.88963	8.00500	108.86641	8.00500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.94554	100.00000	64.78292			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.20662	100.00000	65.04333			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.29365	100.00000	65.13015			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.29840	0.00000	100.28344				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.31588	0.00000	100.30009				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.19239	0.00000	101.17485			172,027,058,529.00		1,700,000	850,000.00
VKE02	On 08/05/2016	Spot Bond	101.23681	0.00000	101.21861				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.23872	0.00000	101.22050				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.35421	0.00000	100.33650				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	100.36507	0.00000	100.34681					0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.68160	0.00000	100.66740					0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.35000	0.00000	127.85000					0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.11960	5.64000	124.06891	5.65000				0.00	0	148,440,875.00
WS05	On 01/08/2018	Spot Bond	248.51222	0.36000	248.48988	-0.36000				0.00	0	30,300,000.00
WSP1	On 28/05/2015	Spot Bond	109.99410	5.68000	109.95657	5.69000				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	113.61270	6.17000	113.59364	6.17000				0.00	0	80,150,000.00
WSP3	On 28/05/2019	Spot Bond	116.10366	6.46500	115.97594	6.48500				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	116.22413	6.71500	116.08257	6.73500				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	117.41587	6.74000	117.26032	6.76000				0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	98.10826	5.17500	98.09100	5.18500				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.84243	5.23500	96.82280	5.24500				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	89.24279	5.23000	89.21088	5.24000				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	95.20065	5.22500	95.17837	5.23500				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.96570	5.23500	93.94124	5.24500				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	88.01668	5.16000	87.98284	5.17000				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	92.00403	5.21500	91.97641	5.22500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	89.23007	5.23000	89.19813	5.24000			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.91557	5.85500	68.81842	5.87500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03880	100.00000	0.03873			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.41542	100.00000	26.36530			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.48138	100.00000	23.43683			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.48138	100.00000	23.43683			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.42899	100.00000	12.40541			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.74069	100.00000	11.71841			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.87739	100.00000	9.85865			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,150,936,227,550,610.00</b>	<b>378,210,455</b>	<b>91 403 478 510.00</b>
<b>Grand Total:</b>									<b>50,936,671,064,110.00</b>	<b>178,252,025</b>	<b>91 405 426 770.00</b>