



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 15/04/2013

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	9.19370	9.19370	9.01160	9.01160		12.16	515,748,182.60	56,098	468,739.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	17.14510	0.01715	11.36730	0.01137	17.145	17.17	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,073.44510	1.07345	1,249.76730	1.24977	1,073.445	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	6.50420	0.00650	4.55050	0.00455	6.504	20.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,662.80420	1.66280	1,842.95050	1.84295	1,662.804	20.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	5.32800	0.00533	3.34990	0.00335	5.328	20.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,811.62800	1.81163	1,991.74990	1.99175	1,811.628	20.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	38.02000	0.03802	24.04300	0.02404	38.020	15.11	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	694.32000	0.69432	862.44300	0.86244	694.320	15.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	34.92760	0.03493	22.20290	0.02220	34.928	15.32	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	731.22760	0.73123	900.60290	0.90060	731.228	15.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	27.84460	0.02784	17.88330	0.01788	27.845	15.89	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	834.14460	0.83414	1,006.28330	1.00628	834.145	15.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	109.50530	0.10951	65.39110	0.06539	109.505	13.01	0.00	0	14,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	315.80530	0.31581	453.79110	0.45379	315.805	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	85.58250	0.08558	51.26270	0.05126	85.583	13.43	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	391.88250	0.39188	539.66270	0.53966	391.883	13.43	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	52.82020		0.05282	32.83130	0.03283	52.820	14.33	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	559.12020		0.55912	721.23130	0.72123	559.120	14.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	146.76030		0.14676	88.82580	0.08883	146.760	12.50	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	233.06030		0.23306	357.22580	0.35723	233.060	12.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	139.81960		0.13982	84.40450	0.08440	139.820	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	246.11960		0.24612	372.80450	0.37280	246.120	12.59	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	123.78680		0.12379	74.28650	0.07429	123.787	12.80	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	280.08680		0.28009	412.68650	0.41269	280.087	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	187.45710		0.18746	114.57220	0.11457	187.457	12.15	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	173.75710		0.17376	282.97220	0.28297	173.757	12.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	177.76860		0.17777	108.90310	0.10890	177.769	12.16	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	184.06860		0.18407	297.30310	0.29730	184.069	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	157.76300		0.15776	95.89180	0.09589	157.763	12.37	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	214.06300		0.21406	334.29180	0.33429	214.063	12.37	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	290.59060		0.29059	179.49950	0.17950	290.591	12.04	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	96.89060		0.09689	167.89950	0.16790	96.891	12.04	0.00	0	37,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	229.75870		0.22976	140.16070	0.14016	229.759	12.10	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	136.05870		0.13606	228.56070	0.22856	136.059	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	202.65390		0.20265	123.60420	0.12360	202.654	12.13	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	158.95390		0.15895	262.00420	0.26200	158.954	12.13	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	469.62590		0.46963	324.99680	0.32500	469.626	11.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	35.92590		0.03593	73.39680	0.07340	35.926	11.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	436.90500		0.43691	297.22260	0.29722	436.905	11.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	43.20500		0.04321	85.62260	0.08562	43.205	11.92	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	397.50110		0.39750	264.42430	0.26442	397.501	11.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	53.80110		0.05380	102.82430	0.10282	53.801	11.95	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	521.95130		0.52195	369.08470	0.36908	521.951	12.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	28.25130		0.02825	57.48470	0.05748	28.251	12.05	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	486.67870		0.48668	339.37760	0.33938	486.679	11.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	32.97870		0.03298	67.77760	0.06778	32.979	11.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	477.96600		0.47797	332.14750	0.33215	477.966	11.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	34.26600		0.03427	70.54750	0.07055	34.266	11.89	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	706.27600		0.70628	535.38680	0.53539	706.276	12.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	12.57600		0.01258	23.78680	0.02379	12.576	12.69	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	612.68480		0.61268	448.44600	0.44845	612.685	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	18.98480		0.01898	36.84600	0.03685	18.985	12.37	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	539.82430		0.53982	384.39350	0.38439	539.824	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	26.12430		0.02612	52.79350	0.05279	26.124	12.11	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,993.78150		1.99378	1,811.73730	1.81174	1,993.781	18.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.08150		0.00008	0.13730	0.00014	0.082	18.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.30990		9.30990	9.12560	9.12560		13.54	7,196,552.70	773	61,509.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	100.90650		0.10091	79.25660	0.07926	100.906	16.92	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,111.00650		1.11101	1,273.65660	1.27366	1,111.006	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	54.15060		0.05415	43.86870	0.04387	54.151	19.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,744.25060		1.74425	1,918.26870	1.91827	1,744.251	19.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	168.91270		0.16891	130.07710	0.13008	168.913	15.29	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	709.01270		0.70901	854.47710	0.85448	709.013	15.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	159.45350		0.15945	122.95500	0.12296	159.454	15.46	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	749.55350		0.74955	897.35500	0.89736	749.554	15.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	114.36510		0.11437	89.30000	0.08930	114.365	16.50	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,004.46510		1.00447	1,163.70000	1.16370	1,004.465	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	217.24690		0.21725	166.05100	0.16605	217.247	14.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	547.34690		0.54735	680.45100	0.68045	547.347	14.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	214.58810		0.21459	164.08950	0.16409	214.588	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	554.68810		0.55469	688.48950	0.68849	554.688	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	211.96630		0.21197	162.15310	0.16215	211.966	14.67	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	562.06630		0.56207	696.55310	0.69655	562.066	14.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	331.34990		0.33135	254.02480	0.25402	331.350	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	321.44990		0.32145	428.42480	0.42842	321.450	13.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	311.36340		0.31136	238.30440	0.23830	311.363	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	351.46340		0.35146	462.70440	0.46270	351.463	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	292.56860		0.29257	223.59850	0.22360	292.569	13.85	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	382.66860		0.38267	497.99850	0.49800	382.669	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	660.75240		0.66075	521.02430	0.52102	660.752	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	100.85240		0.10085	145.42430	0.14542	100.852	12.90	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	488.22600		0.48823	376.57040	0.37657	488.226	13.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	178.32600		0.17833	250.97040	0.25097	178.326	13.02	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	378.43990		0.37844	288.74010	0.28874	378.440	13.37	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	268.53990		0.26854	363.14010	0.36314	268.540	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,013.99170		2.01399	1,831.45680	1.83146	2,013.992	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.09170		0.00409	5.85680	0.00586	4.092	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	866.82860		0.86683	706.37490	0.70637	866.829	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	56.92860		0.05693	80.77490	0.08077	56.929	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	700.29020		0.70029	554.00300	0.55400	700.290	12.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	90.39020		0.09039	128.40300	0.12840	90.390	12.97	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.41870		9.41870	9.23230	9.23230		14.32	23,104,071.10	2,453	22,752.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	211.06360		0.21106	172.34870	0.17235	211.064	16.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,062.36360		1.06236	1,210.04870	1.21005	1,062.364	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	123.05440		0.12305	102.20800	0.10221	123.054	18.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,704.35440		1.70435	1,869.90800	1.86991	1,704.354	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	629.82180		0.62982	516.00500	0.51600	629.822	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	239.02180		0.23902	311.60500	0.31160	239.022	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	538.12350		0.53812	437.67430	0.43767	538.123	13.89	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	319.42350		0.31942	405.37430	0.40537	319.423	13.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	344.15400		0.34415	278.95630	0.27896	344.154	15.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	615.45400		0.61545	736.65630	0.73666	615.454	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	690.27330		0.69027	567.25970	0.56726	690.273	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	199.47330		0.19947	262.85970	0.26286	199.473	13.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	658.84800		0.65885	541.08890	0.54109	658.848	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	218.04800		0.21805	286.68890	0.28669	218.048	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	645.88190		0.64588	529.86970	0.52987	645.882	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	227.18190		0.22718	297.56970	0.29757	227.182	13.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,457.16130		1.45716	1,280.35460	1.28035	1,457.161	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	38.46130		0.03846	48.05460	0.04805	38.461	14.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	815.60840		0.81561	672.39290	0.67239	815.608	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	146.90840		0.14691	190.09290	0.19009	146.908	13.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	709.17830		0.70918	582.34680	0.58235	709.178	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	190.47830		0.19048	250.04680	0.25005	190.478	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,031.45200		2.03145	1,848.02600	1.84803	2,031.452	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.75200		0.01275	15.72600	0.01573	12.752	15.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.53580		9.53580	9.34710	9.34710		15.09	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	290.61390		0.29061	244.53570	0.24454	290.614	17.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,254.81390		1.25481	1,397.43570	1.39744	1,254.814	17.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	217.63300		0.21763	184.58730	0.18459	217.633	18.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,681.83300		1.68183	1,837.48730	1.83749	1,681.833	18.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	528.55530		0.52856	443.05880	0.44306	528.555	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	582.75530		0.58276	685.95880	0.68596	582.755	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	524.86430		0.52486	439.91920	0.43992	524.864	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	589.06430		0.58906	692.81920	0.69282	589.064	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	521.20200		0.52120	436.80200	0.43680	521.202	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	595.40200		0.59540	699.70200	0.69970	595.402	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,421.19310		1.42119	1,246.67950	1.24668	1,421.193	14.42	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
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	85.39310		0.08539	99.57950	0.09958	85.393	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,010.55770		1.01056	862.96600	0.86297	1,010.558	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	174.75770		0.17476	215.86600	0.21587	174.758	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	673.78300		0.67378	567.07870	0.56708	673.783	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	387.98300		0.38798	469.97870	0.46998	387.983	14.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,875.67180		1.87567	1,694.02470	1.69402	1,875.672	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	39.87180		0.03987	46.92470	0.04692	39.872	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.60020		9.60020	9.41050	9.41050		15.43	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	636.25190		0.63625	545.64320	0.54564	636.252	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	636.05190		0.63605	735.14320	0.73514	636.052	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	632.43880		0.63244	542.31850	0.54232	632.439	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	642.23880		0.64224	741.81850	0.74182	642.239	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	640.08240		0.64008	548.99580	0.54900	640.082	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	629.88240		0.62988	728.49580	0.72850	629.882	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.68180		9.68180	9.49390	9.49390		15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,394.89550		1.39490	1,239.57550	1.23958	1,394.895	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	263.09550		0.26310	295.67550	0.29568	263.095	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	810.74750		0.81075	720.21360	0.72021	810.748	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	728.94750		0.72895	826.31360	0.82631	728.948	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,831.65000		1.83165	1,663.95970	1.66396	1,831.650	15.18	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	149.85000		0.14985	170.05970	0.17006	149.850	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,470.62610		1.47063	1,312.74220	1.31274	1,470.626	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	238.82610		0.23883	268.84220	0.26884	238.826	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,432.54140		1.43254	1,275.92160	1.27592	1,432.541	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	250.74140		0.25074	282.02160	0.28202	250.741	14.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.44850		10.44850	10.27740	10.27740		17.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,776.76630		1.77677	1,648.83520	1.64884	1,776.766	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	478.26630		0.47827	521.43520	0.52144	478.266	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
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,744.95310		1.74495	1,618.43460	1.61843	1,744.953	15.68		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	496.45310		0.49645	541.03460	0.54103	496.453	15.68		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,713.55130		1.71355	1,588.45340	1.58845	1,713.551	15.69		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	515.05130		0.51505	561.05340	0.56105	515.051	15.69		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.19370		9.19370	9.01160	9.01160		12.16		248,229.90	27	967.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	48,667.86660		0.48668	33,937.76490	0.33938	48,667.867	11.92		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,297.86660		0.03298	6,777.76490	0.06778	3,297.867	11.92		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	47,796.60320		0.47797	33,214.75490	0.33215	47,796.603	11.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,426.60320		0.03427	7,054.75490	0.07055	3,426.603	11.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	46,962.58940		0.46963	32,499.68280	0.32500	46,962.589	11.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,592.58940		0.03593	7,339.68280	0.07340	3,592.589	11.90		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.30990		9.30990	9.12560	9.12560		13.54		93,099.00	10	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	55,770.14920		0.55770	43,593.14350	0.43593	55,770.149	12.84		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	13,780.14920		0.13780	20,033.14350	0.20033	13,780.149	12.84		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	55,111.92310		0.55112	43,026.46740	0.43026	55,111.923	12.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	14,121.92310		0.14122	20,466.46740	0.20466	14,121.923	12.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	54,459.00240		0.54459	42,465.02030	0.42465	54,459.002	12.87		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	14,469.00240		0.14469	20,905.02030	0.20905	14,469.002	12.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.41870		9.41870	9.23230	9.23230		14.32		47,093.50	5	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	41,185.91150		0.41186	33,421.20770	0.33421	41,185.911	14.55		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	48,315.91150		0.48316	59,191.20770	0.59191	48,315.912	14.55		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	40,815.48150		0.40815	33,117.06080	0.33117	40,815.481	14.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	48,945.48150		0.48945	59,887.06080	0.59887	48,945.482	14.58		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	40,448.85030		0.40449	32,816.28890	0.32816	40,448.850	14.60		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	49,578.85030		0.49579	60,586.28890	0.60586	49,578.850	14.60		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.06890		14.06890	13.84470	13.84470		10.88		10,692,364.00	760	20,396.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,072.79680		2.07280	1,850.56550	1.85057	2,072.797	17.44		0.00	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	3.89680	0.00390	5.86550	0.00587	3.897	17.44	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,091.43000	1.09143	874.86340	0.87486	1,091.430	13.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	22.53000	0.02253	30.16340	0.03016	22.530	13.22	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	412.03560	0.41204	272.90790	0.27291	412.036	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	133.13560	0.13314	218.20790	0.21821	133.136	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	24.21030	0.02421	17.80960	0.01781	24.210	13.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,255.31030	1.25531	1,473.10960	1.47311	1,255.310	13.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	128.56180	0.12856	76.35790	0.07636	128.562	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	459.66180	0.45966	631.65790	0.63166	459.662	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	74.43970	0.07444	45.65210	0.04565	74.440	11.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	655.53970	0.65554	850.95210	0.85095	655.540	11.70	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	54.26200	0.05426	36.00030	0.03600	54.262	12.02	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	785.36200	0.78536	991.30030	0.99130	785.362	12.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	405.30830	0.40531	267.60940	0.26761	405.308	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	136.40830	0.13641	222.90940	0.22291	136.408	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	398.63890	0.39864	262.37590	0.26238	398.639	11.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	139.73890	0.13974	227.67590	0.22768	139.739	11.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	145.70630	0.14571	87.47220	0.08747	145.706	11.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	416.80630	0.41681	582.77220	0.58277	416.806	11.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.24060		14.24060	14.24060	14.01390	14.01390		12.34	7,476,315.00	525	4,109.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	274.97480	0.27497	231.74960	0.23175	274.975	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	794.37480	0.79437	977.84960	0.97785	794.375	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	280.43710	0.28044	236.25190	0.23625	280.437	13.06	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	779.83710	0.77984	962.35190	0.96235	779.837	13.06	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	277.69310	0.27769	233.98850	0.23399	277.693	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	787.09310	0.78709	970.08850	0.97009	787.093	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.40340		14.40340	14.40340	14.17470	14.17470		13.29	288,068.00	20	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	439.50510	0.43951	377.04780	0.37705	439.505	13.92	0.00	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	946.10510		0.94611	1,112.34780	1.11235	946.105	13.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	445.59690		0.44560	382.09040	0.38209	445.597	13.89	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	932.19690		0.93220	1,097.39040	1.09739	932.197	13.89	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	442.54070		0.44254	379.56020	0.37956	442.541	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	939.14070		0.93914	1,104.86020	1.10486	939.141	13.91	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.58080		14.58080	14.34950	14.34950		13.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	882.13650		0.88214	787.51840	0.78752	882.136	13.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	611.33650		0.61134	748.01840	0.74802	611.337	13.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	891.96710		0.89197	796.25950	0.79626	891.967	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	601.16710		0.60117	736.75950	0.73676	601.167	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	887.03770		0.88704	791.87560	0.79188	887.038	13.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	606.23770		0.60624	742.37560	0.74238	606.238	13.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09390		0.09390	0.09120	0.09120		19.41	0.00	0	16,603.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	524.57790		0.00525	352.79710	0.00353	524.578	19.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	134.57790		0.00135	232.79710	0.00233	134.578	19.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	105.68230		0.00106	61.45460	0.00061	105.682	20.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	715.68230		0.00716	941.45460	0.00941	715.682	20.62	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	16.44620		0.00016	9.20080	0.00009	16.446	22.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,626.44620		0.01626	1,889.20080	0.01889	1,626.446	22.74	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09510		0.09510	0.09250	0.09250		19.84	2,377.50	25	1,376.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	747.98670		0.00748	585.11780	0.00585	747.987	18.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	237.98670		0.00238	335.11780	0.00335	237.987	18.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	293.68180		0.00294	221.86750	0.00222	293.682	19.84	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	783.68180		0.00784	971.86750	0.00972	783.682	19.84	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	112.91700		0.00113	83.40790	0.00083	112.917	21.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,602.91700		0.01603	1,833.40790	0.01833	1,602.917	21.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.03210		12.03210	11.80600	11.80600		11.57	1,155,081.60	96	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	51.70890		0.05171	31.44590	0.03145	51.709	13.61	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	769.60890		0.76961	975.44590	0.97545	769.609	13.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	357.44700		0.35745	226.98430	0.22698	357.447	11.54	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	125.34700		0.12535	220.98430	0.22098	125.347	11.54	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	162.39460		0.16239	99.22630	0.09923	162.395	12.09	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	330.29460		0.33029	493.22630	0.49323	330.295	12.09	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	86.67570		0.08668	52.26360	0.05226	86.676	12.87	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	554.57570		0.55458	746.26360	0.74626	554.576	12.87	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	794.54960		0.79455	591.07450	0.59107	794.550	11.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	22.44960		0.02245	45.07450	0.04507	22.450	11.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	665.24330		0.66524	479.23900	0.47924	665.243	11.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	33.14330		0.03314	73.23900	0.07324	33.143	11.47	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	425.72700		0.42573	279.70720	0.27971	425.727	11.52	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	93.62700		0.09363	173.70720	0.17371	93.627	11.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	813.33170		0.81333	607.85730	0.60786	813.332	12.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	21.23170		0.02123	41.85730	0.04186	21.232	12.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	803.93260		0.80393	599.44270	0.59944	803.933	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	21.83260		0.02183	43.44270	0.04344	21.833	12.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.19280		12.19280	11.96400	11.96400		12.83	304,820.00	25	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	381.57590		0.38158	294.70470	0.29470	381.576	12.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	438.77590		0.43878	580.70470	0.58070	438.776	12.94	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	343.81840		0.34382	264.87700	0.26488	343.818	13.14	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	501.01840		0.50102	650.87700	0.65088	501.018	13.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	203.97650		0.20398	158.16190	0.15816	203.977	14.18	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	861.17650		0.86118	1,044.16190	1.04416	861.176	14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	499.88060		0.49988	384.24180	0.38424	499.881	12.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	307.08060		0.30708	420.24180	0.42024	307.081	12.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	494.59400		0.49459	380.21280	0.38021	494.594	12.65	0.00	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	311.79400	0.31179	426.21280	0.42621	311.794	12.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	448.85060	0.44885	345.69160	0.34569	448.851	12.74	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	356.05060	0.35605	481.69160	0.48169	356.051	12.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	783.12590	0.78313	622.53750	0.62254	783.126	12.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	140.32590	0.14033	208.53750	0.20854	140.326	12.29	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	505.21170	0.50521	388.30700	0.38831	505.212	12.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	302.41170	0.30241	414.30700	0.41431	302.412	12.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.34500	12.34500	12.11310	12.11310		13.52	9,567,375.00	775	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,265.37970	1.26538	1,073.13070	1.07313	1,265.380	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	120.37970	0.12038	160.03070	0.16003	120.380	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,074.07920	1.07408	894.31310	0.89431	1,074.079	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	172.07920	0.17208	224.21310	0.22421	172.079	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,036.50060	1.03650	859.54210	0.85954	1,036.501	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	184.50060	0.18450	239.44210	0.23944	184.501	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	999.56990	0.99957	827.79320	0.82779	999.570	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	197.56990	0.19757	257.69320	0.25769	197.570	12.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.51060	12.51060	12.27540	12.27540		14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	683.44290	0.68344	576.72870	0.57673	683.443	14.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	662.84290	0.66284	791.32870	0.79133	662.843	14.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	679.25800	0.67926	573.23300	0.57323	679.258	14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	668.65800	0.66866	797.83300	0.79783	668.658	14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	675.22610	0.67523	569.75940	0.56976	675.226	14.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	674.62610	0.67463	804.35940	0.80436	674.626	14.11	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.24156	118.24156	117.80730	117.80730			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,827.89000	4.82789	4,393.63000	4.39363	4,827.890		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			113.99375	113.99375	113.99309	113.99309			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	2,389.27000		2.38927	2,388.61000	2.38861	2,389.270		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			118.70733		118.70733	118.70584	118.70584			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,109.51000		1.10951	1,108.02000	1.10802	1,109.510		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			503.41500		503.41500	504.02800	504.02800			0.00	0	11.00
AL7T	On 01/08/2013	Index Future			509.97400		509.97400	510.59600	510.59600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			517.29600		517.29600	517.93500	517.93500			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			448.16000		448.16000	448.85200	448.85200			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			454.00000		454.00000	454.70100	454.70100			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			460.51800		460.51800	461.23600	461.23600			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50290		9.50290	9.41810	9.41810		7.57	14,273,355.80	1,502	13,028.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	751.61420		0.75161	663.19210	0.66319	751.614	12.01	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	8.71420		0.00871	5.09210	0.00509	8.714	12.01	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	771.10110		0.77110	682.82790	0.68283	771.101	12.14	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	8.20110		0.00820	4.72790	0.00473	8.201	12.14	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	761.35330		0.76135	673.00620	0.67301	761.353	12.08	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	8.45330		0.00845	4.90620	0.00491	8.453	12.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.55680		9.55680	9.47140	9.47140		9.13	11,946,000.00	1,250	10,019.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	51.49760		0.05150	51.83860	0.05184	51.498	10.84	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	794.69760		0.79470	880.43860	0.88044	794.698	10.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	698.40670		0.69841	618.26380	0.61826	698.407	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	41.60670		0.04161	46.86380	0.04686	41.607	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	688.96020		0.68896	609.61160	0.60961	688.960	9.95	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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	42.16020		0.04216	48.21160	0.04821	42.160	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	373.09370		0.37309	320.58480	0.32058	373.094	9.06	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	116.29370		0.11629	149.18480	0.14918	116.294	9.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,081.11860		1.08112	985.55310	0.98555	1,081.119	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	24.31860		0.02432	14.15310	0.01415	24.319	12.49	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	793.46730		0.79347	706.53700	0.70654	793.467	10.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	36.66730		0.03667	35.13700	0.03514	36.667	10.70	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	707.86620		0.70787	626.95120	0.62695	707.866	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	41.06620		0.04107	45.55120	0.04555	41.066	10.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.60730		9.60730	9.52160	9.52160		9.87	4,803,650.00	500	1,972.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	372.91230		0.37291	332.01730	0.33202	372.912	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	245.61230		0.24561	290.41730	0.29042	245.612	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	383.87020		0.38387	342.06680	0.34207	383.870	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	236.57020		0.23657	280.46680	0.28047	236.570	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	378.36500		0.37837	337.01780	0.33702	378.365	9.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	241.06500		0.24107	285.41780	0.28542	241.065	9.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.66130		9.66130	9.57530	9.57530		10.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	463.70970		0.46371	420.80840	0.42081	463.710	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	312.40970		0.31241	355.50840	0.35551	312.410	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	474.14990		0.47415	430.55060	0.43055	474.150	10.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	302.84990		0.30285	345.25060	0.34525	302.850	10.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	468.90840		0.46891	425.66040	0.42566	468.908	10.45	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	307.60840		0.30761	350.36040	0.35036	307.608	10.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.07540		10.07540	10.01480	10.01480		12.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,900.99460		2.90099	2,812.88130	2.81288	2,900.995	14.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	75.59460		0.07559	48.08130	0.04808	75.595	14.51	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,852.61770		2.85262	2,765.84890	2.76585	2,852.618	14.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	77.21770		0.07722	51.04890	0.05105	77.218	14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,804.27100		2.80427	2,718.96780	2.71897	2,804.271	14.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	78.87100		0.07887	54.16780	0.05417	78.871	14.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99100		8.99100	8.87970	8.87970		11.08	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	188.15400		0.18815	133.17990	0.13318	188.154	11.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	137.15400		0.13715	193.47990	0.19348	137.154	11.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	182.67420		0.18267	129.29520	0.12930	182.674	11.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	141.67420		0.14167	199.59520	0.19960	141.674	11.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	177.29370		0.17729	125.50220	0.12550	177.294	11.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	146.29370		0.14629	205.80220	0.20580	146.294	11.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.08530		9.08530	8.97290	8.97290		12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	286.72910		0.28673	235.91450	0.23591	286.729	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	291.42910		0.29143	353.01450	0.35301	291.429	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	282.03550		0.28204	232.26580	0.23227	282.035	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	296.73550		0.29674	359.36580	0.35937	296.735	12.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	277.84870		0.27785	228.67060	0.22867	277.849	12.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	302.54870		0.30255	365.77060	0.36577	302.549	12.31	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.16690		0.16690	0.10950	0.10950			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			91.22780		91.22780	55.64840	55.64840			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			22.10160		22.10160	14.14580	14.14580			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			2,611.05970		2,611.05970	-5,563.76610	-5,563.76610			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			3,253.24300		3,253.24300	-5,325.67380	-5,325.67380			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			22.10160		22.10160	14.14580	14.14580			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			201.15890		201.15890	295.32050	295.32050			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			51.48240		51.48240	27.13380	27.13380				0.00	0	45,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			5,356.66360		5,356.66360	1,260.43880	1,260.43880				0.00	0	10.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			43.13910		43.13910	31.78910	31.78910				0.00	0	20,000.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			2,644.17430		2,644.17430	3,229.09090	3,229.09090				0.00	0	20.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			182.43580		182.43580	118.98760	118.98760				0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			19.13620		19.13620	27.00000	27.00000				0.00	10,000	10,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.89380		9.89380	9.70780	9.70780		11.67		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	409.96970		0.40997	279.50780	0.27951	409.970	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	56.16970		0.05617	111.70780	0.11171	56.170	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	402.30350		0.40230	273.21980	0.27322	402.303	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	58.50350		0.05850	115.41980	0.11542	58.504	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	394.70780		0.39471	267.01500	0.26701	394.708	11.50		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	60.90780		0.06091	119.21500	0.11922	60.908	11.50		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.03210		10.03210	9.84340	9.84340		13.19		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	437.63850		0.43764	339.79200	0.33979	437.638	12.93		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	245.53850		0.24554	336.39200	0.33639	245.538	12.93		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	432.22230		0.43222	335.21580	0.33522	432.222	12.94		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	250.12230		0.25012	341.81580	0.34182	250.122	12.94		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	426.85550		0.42686	331.04200	0.33104	426.856	12.95		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	254.75550		0.25476	347.64200	0.34764	254.755	12.95		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	581.91740		0.58192	585.16120	0.58516	581.917	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	396.21740		0.39622	399.46120	0.39946	396.217	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	576.92150		0.57692	580.17350	0.58017	576.922	13.04		0.00	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	11.90	Put	401.22150		0.40122	404.47350	0.40447	401.222	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	571.96370		0.57196	575.22360	0.57522	571.964	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	406.26370		0.40626	409.52360	0.40952	406.264	13.05	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.12390		9.12390	8.94200	8.94200		12.61	0.00	0	13,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	7.30800		0.00731	1.43160	0.00143	7.308	15.57	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	123.40800		0.12341	299.43160	0.29943	123.408	15.57	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	6.34070		0.00634	1.27100	0.00127	6.341	15.78	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	132.44070		0.13244	309.27100	0.30927	132.441	15.78	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	5.50060		0.00550	1.12870	0.00113	5.501	16.00	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	141.60060		0.14160	319.12870	0.31913	141.601	16.00	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	12.83190		0.01283	2.31150	0.00231	12.832	14.73	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	88.93190		0.08893	260.31150	0.26031	88.932	14.73	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry			9.12510		9.12510	8.94430	8.94430		12.60	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	23.52060		0.02352	4.54870	0.00455	23.521	13.78	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.20	Put	98.42060		0.09842	260.24870	0.26025	98.421	13.78	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	21.18470		0.02118	4.09720	0.00410	21.185	13.90	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	106.08470		0.10608	269.79720	0.26980	106.085	13.90	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	38.85230		0.03885	7.64220	0.00764	38.852	13.19	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	63.75230		0.06375	213.34220	0.21334	63.752	13.19	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	35.24960		0.03525	6.89340	0.00689	35.250	13.31	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	70.14960		0.07015	222.59340	0.22259	70.150	13.31	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	26.07970		0.02608	5.04880	0.00505	26.080	13.66	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	90.97970		0.09098	250.74880	0.25075	90.980	13.66	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	210.45970		0.21046	68.57410	0.06857	210.460	15.50	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	5.35970		0.00536	44.27410	0.04427	5.360	15.50	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	121.04550		0.12105	27.64960	0.02765	121.045	13.89	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	15.94550		0.01595	103.34960	0.10335	15.945	13.89	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	74.92400		0.07492	15.51150	0.01551	74.924	12.92	0.00	0	10,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/04/2013	Any day expiry	9.08	Put	29.82400		0.02982	151.21150	0.15121	29.824	12.92	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry			9.12870		9.12870	8.95000	8.95000		11.62	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Call	100.68560		0.10069	0.00000	0.00000	100.686	11.98	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Put	31.98560		0.03199	0.00000	0.00000	31.986	11.98	0.00	10,000	10,000.00
DAUS	On 22/04/2013	Any day expiry	8.95	Call	189.86240		0.18986	0.00000	0.00000	189.862	12.98	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Put	11.16240		0.01116	0.00000	0.00000	11.162	12.98	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Call	181.04530		0.18105	0.00000	0.00000	181.045	12.89	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Put	12.34530		0.01235	0.00000	0.00000	12.345	12.89	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Call	138.84100		0.13884	0.00000	0.00000	138.841	12.44	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Put	20.14100		0.02014	0.00000	0.00000	20.141	12.44	0.00	5,000	5,000.00
DAUS	On 22/04/2013	Any day expiry	8.94	Call	198.78460		0.19878	0.00000	0.00000	198.785	13.07	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Put	10.08460		0.01008	0.00000	0.00000	10.085	13.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.13350		9.13350	8.95270	8.95270		12.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,133.52770		1.13353	952.79110	0.95279	1,133.528	22.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.02770		0.00003	0.09110	0.00009	0.028	22.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,033.54400		1.03354	852.85330	0.85285	1,033.544	21.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.04400		0.00004	0.15330	0.00015	0.044	21.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	933.57180		0.93357	752.96980	0.75297	933.572	19.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.07180		0.00007	0.26980	0.00027	0.072	19.85	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	121.11470		0.12111	41.87550	0.04188	121.115	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	47.61470		0.04761	149.17550	0.14918	47.615	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	19.16130		0.01916	6.46900	0.00647	19.161	13.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	235.66130		0.23566	403.76900	0.40377	235.661	13.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	6.48190		0.00648	2.12510	0.00213	6.482	15.08	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	382.98190		0.38298	559.42510	0.55943	382.982	15.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	149.12600		0.14913	53.39010	0.05339	149.126	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	35.62600		0.03563	120.69010	0.12069	35.626	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	134.78100		0.13478	47.32310	0.04732	134.781	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.04	Put	41.28100		0.04128	134.62310	0.13462	41.281	12.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	127.86030		0.12786	44.52480	0.04452	127.860	12.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	44.36030		0.04436	141.82480	0.14182	44.360	12.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.17290		9.17290	8.99110	8.99110		11.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	88.18350		0.08818	47.45830	0.04746	88.184	12.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	265.28350		0.26528	406.35830	0.40636	265.283	12.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	53.50670		0.05351	29.13140	0.02913	53.507	13.45	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	390.60670		0.39061	548.03140	0.54803	390.607	13.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	224.07880		0.22408	125.58140	0.12558	224.079	11.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	91.17880		0.09118	174.48140	0.17448	91.179	11.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	217.76600		0.21777	121.82020	0.12182	217.766	11.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	94.86600		0.09487	180.72020	0.18072	94.866	11.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	211.55420		0.21155	118.16060	0.11816	211.554	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	98.65420		0.09865	187.06060	0.18706	98.654	11.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,073.85510		1.07386	893.25480	0.89325	1,073.855	14.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.95510		0.00096	2.15480	0.00215	0.955	14.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	974.40770		0.97441	794.64810	0.79465	974.408	14.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	1.50770		0.00151	3.54810	0.00355	1.508	14.15	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.20860		9.20860	9.02600	9.02600		12.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	280.96780		0.28097	182.04100	0.18204	280.968	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	132.36780		0.13237	216.04100	0.21604	132.368	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	149.26370		0.14926	95.69550	0.09570	149.264	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	290.66370		0.29066	419.69550	0.41970	290.664	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	105.56760		0.10557	67.72250	0.06772	105.568	13.56	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	406.96760		0.40697	551.72250	0.55172	406.968	13.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,014.21700		1.01422	836.24360	0.83624	1,014.217	13.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.61700		0.00562	10.24360	0.01024	5.617	13.65	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	293.03910		0.29304	190.13690	0.19014	293.039	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Put	124.43910		0.12444	204.13690	0.20414	124.439	12.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	286.96370		0.28696	186.05000	0.18605	286.964	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	128.36370		0.12836	210.05000	0.21005	128.364	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,112.55370		1.11255	932.92050	0.93292	1,112.554	14.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.95370		0.00395	6.92050	0.00692	3.954	14.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.24080		9.24080	9.05750	9.05750		12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	94.36170		0.09436	67.74250	0.06774	94.362	14.89	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	653.56170		0.65356	810.24250	0.81024	653.562	14.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	268.63380		0.26863	188.65920	0.18866	268.634	12.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	217.83380		0.21783	321.15920	0.32116	217.834	12.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	263.71780		0.26372	185.35270	0.18535	263.718	12.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	222.91780		0.22292	327.85270	0.32785	222.918	12.74	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	258.86840		0.25887	182.10310	0.18210	258.868	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	228.06840		0.22807	334.60310	0.33460	228.068	12.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.24570		9.24570	9.06240	9.06240		12.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	162.02010		0.16202	114.48830	0.11449	162.020	13.87	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	426.32010		0.42632	562.08830	0.56209	426.320	13.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	354.56290		0.35456	250.92620	0.25093	354.563	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	158.86290		0.15886	238.52620	0.23853	158.863	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	348.71210		0.34871	246.71290	0.24671	348.712	12.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	163.01210		0.16301	244.31290	0.24431	163.012	12.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	211.73780		0.21174	150.23350	0.15023	211.738	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	316.03780		0.31604	437.83350	0.43783	316.038	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,155.04240		1.15504	977.33260	0.97733	1,155.042	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.34240		0.00934	14.93260	0.01493	9.342	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,058.28460		1.05828	882.87530	0.88288	1,058.285	13.66	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	12.58460		0.01258	20.47530	0.02048	12.585	13.66	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	360.47960		0.36048	255.68730	0.25569	360.480	12.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.04	Put	154.77960		0.15478	233.28730	0.23329	154.780	12.66	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.25190		9.25190	9.06850	9.06850		12.99	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	331.13740		0.33114	236.55110	0.23655	331.137	12.81	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	189.23740		0.18924	278.05110	0.27805	189.237	12.81	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	342.24100		0.34224	244.47130	0.24447	342.241	12.78	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	180.34100		0.18034	265.97130	0.26597	180.341	12.78	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	336.65710		0.33666	240.47940	0.24048	336.657	12.79	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	184.75710		0.18476	271.97940	0.27198	184.757	12.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.28400		9.28400	9.10010	9.10010		13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	218.26040		0.21826	162.39520	0.16240	218.260	14.08	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	444.26040		0.44426	572.29520	0.57230	444.260	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	139.96630		0.13997	105.48760	0.10549	139.966	15.21	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	695.96630		0.69597	845.38760	0.84539	695.966	15.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	296.00050		0.29600	221.34960	0.22135	296.000	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	302.00050		0.30200	411.24960	0.41125	302.000	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	291.60210		0.29160	218.23470	0.21823	291.602	13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	307.60210		0.30760	418.13470	0.41813	307.602	13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	287.61210		0.28761	215.16680	0.21517	287.612	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	313.61210		0.31361	425.06680	0.42507	313.612	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,105.97470		1.10597	931.35710	0.93136	1,105.975	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	21.97470		0.02197	31.25710	0.03126	21.975	13.83	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	318.80560		0.31881	237.61510	0.23762	318.806	13.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	274.80560		0.27481	377.51510	0.37752	274.806	13.29	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.31860		9.31860	9.13410	9.13410		13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	173.17050		0.17317	134.30050	0.13430	173.170	15.40	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	734.57050		0.73457	880.20050	0.88020	734.571	15.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	348.72640		0.34873	268.75070	0.26875	348.726	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	320.12640		0.32013	424.65070	0.42465	320.126	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.30	Call	344.21770	0.34422	265.45580	0.26546	344.218	13.58	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	325.61770	0.32562	431.35580	0.43136	325.618	13.58	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	340.08990	0.34009	262.20310	0.26220	340.090	13.61	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	331.48990	0.33149	438.10310	0.43810	331.490	13.61	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	353.28350	0.35328	272.08820	0.27209	353.283	13.55	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	314.68350	0.31468	417.98820	0.41799	314.683	13.55	0.00	0	1,200.00	
DAUS	On 26/09/2013	Any day expiry			9.32230	9.32230	9.13770	9.13770		13.61	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Call	373.03750	0.37304	287.64270	0.28764	373.038	13.52	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Put	300.73750	0.30074	399.94270	0.39994	300.738	13.52	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Call	368.32540	0.36833	284.15680	0.28416	368.325	13.54	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Put	306.02540	0.30603	406.45680	0.40646	306.025	13.54	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Call	272.54080	0.27254	210.04090	0.21004	272.541	14.25	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	460.24080	0.46024	582.34090	0.58234	460.241	14.25	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,154.61720	1.15462	980.90660	0.98091	1,154.617	14.00	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	32.31720	0.03232	43.20660	0.04321	32.317	14.00	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	377.80110	0.37780	291.17530	0.29118	377.801	13.50	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	295.50110	0.29550	393.47530	0.39348	295.501	13.50	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry			9.35440	9.35440	9.16930	9.16930		13.87	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	330.04800	0.33005	260.23500	0.26023	330.048	14.22	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	445.64800	0.44565	560.93500	0.56093	445.648	14.22	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	178.57430	0.17857	142.18530	0.14219	178.574	16.06	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	894.17430	0.89417	1,042.88530	1.04289	894.174	16.06	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	359.55220	0.35955	283.91420	0.28391	359.552	13.98	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	395.15220	0.39515	504.61420	0.50461	395.152	13.98	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	355.72090	0.35572	280.82960	0.28083	355.721	14.01	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	401.32090	0.40132	511.52960	0.51153	401.321	14.01	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	351.92870	0.35193	277.78380	0.27778	351.929	14.04	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	407.52870	0.40753	518.48380	0.51848	407.529	14.04	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry			9.51450		9.51450	9.32620	9.32620		14.92	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	716.12670	0.71613	602.96760	0.60297	716.127		14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	311.62670	0.31163	386.76760	0.38677	311.627		14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	726.82640	0.72683	612.38000	0.61238	726.826		14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	302.32640	0.30233	376.18000	0.37618	302.326		14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	721.45960	0.72146	607.65580	0.60766	721.460		14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	306.95960	0.30696	381.45580	0.38146	306.960		14.02	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.53830		9.53830	9.34960	9.34960		15.10	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	748.39550	0.74840	632.39400	0.63239	748.396		14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	320.09550	0.32010	392.79400	0.39279	320.095		14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	759.12280	0.75912	641.81510	0.64182	759.123		14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	310.82280	0.31082	382.21510	0.38222	310.823		14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	753.74110	0.75374	637.08860	0.63709	753.741		14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	315.44110	0.31544	387.48860	0.38749	315.441		14.12	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			113.18605		113.18605	113.18477	113.18477			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	130.13000	0.13013	131.41000	0.13141	130.130			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.46637		91.76055	8.44208	91.97816				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	82,580.29000		82.58029	82,797.90000	82.79790	82,580.290			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			8.54603		92.95627	8.52102	93.17679				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	3,864.07000		3.86407	4,084.59000	4.08459	3,864.070			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	81,904.94000		81.90494	82,125.46000	82.12546	81,904.940			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 02/05/2013	GOVI			447.53700		447.53700	448.23300	448.23300				0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	145,470.00000		14.54700	152,430.00000	15.24300	145,470.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	145,370.00000		14.53700	152,330.00000	15.23300	145,370.000			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	145,270.00000		14.52700	152,230.00000	15.22300	145,270.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			453.36800		453.36800	454.07400	454.07400				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	73,780.00000		7.37800	80,840.00000	8.08400	73,780.000			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	73,680.00000		7.36800	80,740.00000	8.07400	73,680.000			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	73,580.00000		7.35800	80,640.00000	8.06400	73,580.000			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			459.87800		459.87800	460.60100	460.60100				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	138,880.00000		13.88800	146,110.00000	14.61100	138,880.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Call	138,780.00000		13.87800	146,010.00000	14.60100	138,780.000			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	138,680.00000		13.86800	145,910.00000	14.59100	138,680.000			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			206.93400		206.93400	206.69200	206.69200				0.00	0	558.00
IGOV	On 01/08/2013	Index Future			209.70800		209.70800	209.46500	209.46500				0.00	0	252.00
IGOV	On 07/11/2013	Index Future			212.77600		212.77600	212.52800	212.52800				0.00	0	7.00
ILBI	On 02/05/2013	Index Future			559.33900		559.33900	557.08700	557.08700				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			5.11000		94.89000	5.12000	94.88000				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 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			5.09000		94.91000	5.10000	94.90000				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			5.10000		94.90000	5.09000	94.91000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.14000		94.86000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.23000		94.77000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.47000		94.53000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.77320		7.77320	7.70680	7.70680		8.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	441.66920	0.44167	379.23550	0.37924	441.669	9.43		0.00	0	0.00	
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	8.46920	0.00847	12.43550	0.01244	8.469	9.43		0.00	0	0.00	
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	432.17220	0.43217	370.12030	0.37012	432.172	9.38		0.00	0	0.00	
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	8.97220	0.00897	13.32030	0.01332	8.972	9.38		0.00	0	0.00	
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	422.81020	0.42281	361.05980	0.36106	422.810	9.35		0.00	0	0.00	
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	9.61020	0.00961	14.25980	0.01426	9.610	9.35		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.82260		7.82260	7.75620	7.75620		10.42		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	347.67530	0.34768	298.83030	0.29883	347.675	10.59		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	115.07530	0.11508	132.63030	0.13263	115.075	10.59		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	341.02410	0.34102	292.55750	0.29256	341.024	10.58		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	118.42410	0.11842	136.35750	0.13636	118.424	10.58		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	334.44180	0.33444	286.35800	0.28636	334.442	10.57		0.00	0	0.00	
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	121.84180	0.12184	140.15800	0.14016	121.842	10.57		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			6.50911		110.31512	6.49447	110.42606				0.00	0	6,470.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	3,927.32000		3.92732	4,038.26000	4.03826	3,927.320		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	3,999.54000		3.99954	4,110.48000	4.11048	3,999.540		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	4,071.70000		4.07170	4,182.64000	4.18264	4,071.700		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			6.55279		111.75264	6.53761	111.86500			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	5,282.82000		5.28282	5,395.18000	5.39518	5,282.820		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	5,352.19000		5.35219	5,464.55000	5.46455	5,352.190		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	5,421.50000		5.42150	5,533.86000	5.53386	5,421.500		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.31141		119.83777	5.28071	119.91258		1.68	0.00	0	6,037.00
R157	On 02/05/2013	Bond Future	5.34	Call	211.02000		0.21102	269.73000	0.26973	211.020	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	141.41000		0.14141	125.31000	0.12531	141.410	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	225.09000		0.22509	285.14000	0.28514	225.090	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	131.14000		0.13114	116.38000	0.11638	131.140	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	239.67000		0.23967	301.01000	0.30101	239.670	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	121.39000		0.12139	107.92000	0.10792	121.390	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.31231		121.39937	5.27747	121.47518		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,943.74000		91.94374	92,019.55000	92.01955	91,943.740	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			5.30215		116.33544	5.26068	116.41404		1.36	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	806.62000		0.80662	863.59000	0.86359	806.620	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	263.00000		0.26300	241.37000	0.24137	263.000	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	819.60000		0.81960	876.96000	0.87696	819.600	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	257.16000		0.25716	235.92000	0.23592	257.160	1.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	832.67000		0.83267	890.43000	0.89043	832.670	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	251.41000		0.25141	230.57000	0.23057	251.410	1.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.28402		117.90551	5.23622	117.98354		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	889.41000		0.88941	945.59000	0.94559	889.410	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	278.26000		0.27826	256.41000	0.25641	278.260	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	866.90000		0.86690	922.44000	0.92244	866.900	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	288.14000		0.28814	265.65000	0.26565	288.140	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	878.12000		0.87812	933.98000	0.93398	878.120	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	283.16000		0.28316	260.99000	0.26099	283.160	1.25	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.05705		133.75687	7.03251	134.01229		9.58	0.00	0	62,544.00
R186	On 02/05/2013	Bond Future	6.75	Call	165.60000		0.16560	254.55000	0.25455	165.600	9.50	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	3,412.30000		3.41230	3,245.83000	3.24583	3,412.300	9.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,545.61000		3.54561	3,817.69000	3.81769	3,545.610	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	147.97000		0.14797	164.63000	0.16463	147.970	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,635.03000		3.63503	3,906.87000	3.90687	3,635.030	9.74	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	137.27000		0.13727	153.69000	0.15369	137.270	9.74	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,725.00000		3.72500	3,996.55000	3.99655	3,725.000	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	127.23000		0.12723	143.36000	0.14336	127.230	9.74	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	5,502.55000		5.50255	5,765.80000	5.76580	5,502.550	9.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	25.40000		0.02540	33.23000	0.03323	25.400	9.82	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	6,939.01000		6.93901	7,197.43000	7.19743	6,939.010	9.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	5.68000		0.00568	8.68000	0.00868	5.680	9.89	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.11364		130.21526	7.08828	130.47406		10.74	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Call	3,785.66000		3.78566	3,979.40000	3.97940	3,785.660	10.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	2,406.34000		2.40634	2,341.28000	2.34128	2,406.340	10.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	120,942.85000		120.94285	121,201.65000	121.20165	120,942.850	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			7.17261		132.08519	7.14615	132.34955		10.67	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,888.25000		14.88825	15,143.95000	15.14395	14,888.250	11.23	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	405.63000		0.40563	396.97000	0.39697	405.630	11.23	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,327.75000		10.32775	10,565.28000	10.56528	10,327.750	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,159.73000		1.15973	1,132.90000	1.13290	1,159.730	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,400.44000		10.40044	10,638.40000	10.63840	10,400.440	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,142.50000		1.14250	1,116.10000	1.11610	1,142.500	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,473.51000		10.47351	10,711.89000	10.71189	10,473.510	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,125.75000		1.12575	1,099.77000	1.09977	1,125.750	11.18	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.22836		128.57733	7.20118	128.84352		10.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	7,898.03000		7.89803	8,100.28000	8.10028	7,898.030	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	3,027.47000		3.02747	2,963.53000	2.96353	3,027.470	11.23	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	7,958.97000		7.95897	8,161.84000	8.16184	7,958.970	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,995.81000		2.99581	2,932.49000	2.93249	2,995.810	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	8,019.67000		8.01967	8,223.17000	8.22317	8,019.670	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,964.00000		2.96400	2,901.31000	2.90131	2,964.000	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			298.17123		298.17123	298.43471	298.43471			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,781.23000		15.78123	16,044.71000	16.04471	15,781.230		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	15,771.23000	15.77123	16,034.71000	16.03471	15,771.230			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,761.23000	15.76123	16,024.71000	16.02471	15,761.230			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	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			5.22602	108.70082	5.20019	108.74203			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	1,914.76000	1.91476	1,873.55000	1.87355	1,914.760		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	1,898.43000	1.89843	1,857.22000	1.85722	1,898.430		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	1,882.09000	1.88209	1,840.88000	1.84088	1,882.090		0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.21937	105.71346	5.18852	105.75523			0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,467.78000	68.46778	68,509.55000	68.50955	68,467.780		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			5.17405	107.23154	5.13391	107.27545			0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	95.28000	0.09528	108.42000	0.10842	95.280		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	516.52000	0.51652	485.75000	0.48575	516.520		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	98.07000	0.09807	111.48000	0.11148	98.070		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	508.31000	0.50831	477.81000	0.47781	508.310		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	100.93000	0.10093	114.61000	0.11461	100.930		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	500.17000	0.50017	469.94000	0.46994	500.170		0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.09106	104.27001	5.04048	104.31304			0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	340.85000	0.34085	367.94000	0.36794	340.850		0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	197.30000	0.19730	181.36000	0.18136	197.300		0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	330.63000	0.33063	357.31000	0.35731	330.630		0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	204.06000	0.20406	187.71000	0.18771	204.060		0.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.25	Call	335.53000		0.33553	362.42000	0.36242	335.530	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	200.47000		0.20047	184.33000	0.18433	200.470	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			222.78479		222.78479	222.09370	222.09370			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,744.79000		11.74479	11,053.70000	11.05370	11,744.790		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	11,734.79000		11.73479	11,043.70000	11.04370	11,734.790		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	11,724.79000		11.72479	11,033.70000	11.03370	11,724.790		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.71124		110.84576	5.67099	111.00814		3.77	0.00	0	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	827.97000		0.82797	979.62000	0.97962	827.970	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	110.31000		0.11031	99.58000	0.09958	110.310	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	859.74000		0.85974	1,012.49000	1.01249	859.740	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	102.10000		0.10210	92.47000	0.09247	102.100	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	891.98000		0.89198	1,045.76000	1.04576	891.980	3.80	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	94.38000		0.09438	85.78000	0.08578	94.380	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.74006		112.29013	5.69694	112.45468		3.62	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,076.93000		99.07693	99,241.48000	99.24148	99,076.930	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			5.76995		109.74262	5.72287	109.91109		3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,624.55000		1.62455	1,738.97000	1.73897	1,624.550	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	770.52000		0.77052	716.47000	0.71647	770.520	3.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	571.00	Call	107,513.10000		107.51310	107,681.57000	107.68157	107,513.100	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	1,030.10000		1.03010	1,120.36000	1.12036	1,030.100	3.45	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,244.68000		1.24468	1,166.47000	1.16647	1,244.680	3.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,580.28000		1.58028	1,693.22000	1.69322	1,580.280	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	797.09000		0.79709	741.56000	0.74156	797.090	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,602.34000		1.60234	1,716.02000	1.71602	1,602.340	3.50	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	783.72000		0.78372	728.93000	0.72893	783.720	3.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.79962		111.22366	5.74916	111.39290		3.24	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,001.70000		2.00170	2,118.96000	2.11896	2,001.700	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	802.44000		0.80244	750.46000	0.75046	802.440	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,573.19000		1.57319	1,677.27000	1.67727	1,573.190	3.27	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,070.76000		1.07076	1,005.60000	1.00560	1,070.760	3.27	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,958.37000		1.95837	2,074.44000	2.07444	1,958.370	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	825.24000		0.82524	772.07000	0.77207	825.240	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,979.98000		1.97998	2,096.65000	2.09665	1,979.980	3.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	813.78000		0.81378	761.21000	0.76121	813.780	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			5.94853		112.68472	5.91862	112.83429		4.86	0.00	0	5,663.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,731.68000		1.73168	1,884.40000	1.88440	1,731.680	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	41.72000		0.04172	44.87000	0.04487	41.720	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,777.05000		1.77705	1,929.80000	1.92980	1,777.050	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	38.08000		0.03808	41.26000	0.04126	38.080	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,822.67000		1.82267	1,975.41000	1.97541	1,822.670	4.93	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	34.72000		0.03472	37.89000	0.03789	34.720	4.93	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.98760		110.12675	5.95597	110.27832		4.99	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
R204	On 01/08/2013	Bond Future	110.75	Call	101,243.25000		101.24325	101,394.82000	101.39482	101,243.250	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			6.02526		111.70818	5.99126	111.86351		4.58	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,624.18000		4.62418	4,765.33000	4.76533	4,624.180	4.87	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	284.24000		0.28424	270.06000	0.27006	284.240	4.87	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,226.03000		2.22603	2,335.32000	2.33532	2,226.030	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,025.82000		1.02582	979.78000	0.97978	1,025.820	4.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,254.74000		2.25474	2,364.65000	2.36465	2,254.740	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,009.51000		1.00951	964.09000	0.96409	1,009.510	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,283.63000		2.28363	2,394.17000	2.39417	2,283.630	4.67	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	993.40000		0.99340	948.61000	0.94861	993.400	4.67	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.06090		109.18499	6.02515	109.34085		4.66	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,689.36000		2.68936	2,797.55000	2.79755	2,689.360	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,224.50000		1.22450	1,176.83000	1.17683	1,224.500	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,716.87000		2.71687	2,825.57000	2.82557	2,716.870	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,209.18000		1.20918	1,162.02000	1.16202	1,209.180	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,661.98000		2.66198	2,769.66000	2.76966	2,661.980	4.78	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,239.97000		1.23997	1,191.79000	1.19179	1,239.970	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			5.28347		103.79290	5.25147	103.81467		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	1,302.29000		1.30229	1,280.52000	1.28052	1,302.290	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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.40	Put	1,295.34000		1.29534	1,273.57000	1.27357	1,295.340	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	1,288.39000		1.28839	1,266.62000	1.26662	1,288.390	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.25894		101.38360	5.20876	101.40567		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,385.49000		30.38549	30,407.56000	30.40756	30,385.490	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.04911		102.83953	4.91564	102.86340		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	4.09000		0.00409	6.86000	0.00686	4.090	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	139.96000		0.13996	118.86000	0.11886	139.960	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	4.25000		0.00425	7.11000	0.00711	4.250	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	138.32000		0.13832	117.31000	0.11731	138.320	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	4.42000		0.00442	7.36000	0.00736	4.420	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	136.70000		0.13670	115.77000	0.11577	136.700	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.12433		108.33415	6.09956	108.47358		5.82	0.00	0	7,812.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,823.53000		1.82353	1,969.68000	1.96968	1,823.530	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	66.13000		0.06613	72.85000	0.07285	66.130	5.94	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,873.30000		1.87330	2,019.37000	2.01937	1,873.300	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	60.81000		0.06081	67.45000	0.06745	60.810	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,923.39000		1.92339	2,069.36000	2.06936	1,923.390	5.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	55.85000		0.05585	62.39000	0.06239	55.850	5.95	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.16762		106.10944	6.14163	106.25068		6.11	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,538.25000		98.53825	98,679.49000	98.67949	98,538.250	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			6.20710		107.63324	6.17942	107.77806		5.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,395.07000		3.39507	3,510.08000	3.51008	3,395.070	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	907.17000		0.90717	877.36000	0.87736	907.170	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,431.11000		3.43111	3,546.57000	3.54657	3,431.110	5.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Put	892.45000		0.89245	863.09000	0.86309	892.450	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,467.30000		3.46730	3,583.21000	3.58321	3,467.300	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	877.92000		0.87792	849.01000	0.84901	877.920	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.24535		105.44629	6.21652	105.59158		5.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,430.01000		3.43001	3,536.04000	3.53604	3,430.010	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,367.09000		1.36709	1,327.83000	1.32783	1,367.090	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,365.28000		3.36528	3,470.45000	3.47045	3,365.280	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,400.72000		1.40072	1,360.60000	1.36060	1,400.720	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,397.58000		3.39758	3,503.18000	3.50318	3,397.580	5.98	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,383.82000		1.38382	1,344.13000	1.34413	1,383.820	5.98	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.23334		103.85863	6.20857	104.01446		6.86	0.00	0	14,192.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,551.02000		2.55102	2,712.91000	2.71291	2,551.020	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	33.66000		0.03366	39.72000	0.03972	33.660	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,608.96000		2.60896	2,770.62000	2.77062	2,608.960	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	30.65000		0.03065	36.48000	0.03648	30.650	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,667.08000		2.66708	2,828.49000	2.82849	2,667.080	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	27.88000		0.02788	33.46000	0.03346	27.880	6.99	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.27320		105.21195	6.24737	105.36991		7.20	0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,167.48000		96.16748	96,325.44000	96.32544	96,167.480	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			6.31445		103.32652	6.28717	103.48818		7.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,061.91000		7.06191	7,213.73000	7.21373	7,061.910	7.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	328.66000		0.32866	318.82000	0.31882	328.660	7.57	0.00	0	1,520.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Call	3,902.82000		3.90282	4,030.72000	4.03072	3,902.820	7.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,134.31000		1.13431	1,100.55000	1.10055	1,134.310	7.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,942.81000		3.94281	4,071.19000	4.07119	3,942.810	7.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,117.07000		1.11707	1,083.79000	1.08379	1,117.070	7.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,982.96000		3.98296	4,111.83000	4.11183	3,982.960	7.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,100.04000		1.10004	1,067.25000	1.06725	1,100.040	7.38	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.35340		104.72098	6.32514	104.88343		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,923.82000		3.92382	4,041.75000	4.04175	3,923.820	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,676.82000		1.67682	1,632.30000	1.63230	1,676.820	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,959.97000		3.95997	4,078.36000	4.07836	3,959.970	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,657.10000		1.65710	1,613.04000	1.61304	1,657.100	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,887.82000		3.88782	4,005.28000	4.00528	3,887.820	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,696.73000		1.69673	1,651.74000	1.65174	1,696.730	7.11	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.89724		83.30382	7.87274	83.52727		15.25	0.00	0	10,551.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,567.78000		1.56778	1,797.97000	1.79797	1,567.780	15.39	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	730.07000		0.73007	736.81000	0.73681	730.070	15.39	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,623.64000		1.62364	1,855.48000	1.85548	1,623.640	15.40	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	696.40000		0.69640	704.79000	0.70479	696.400	15.40	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,680.44000		1.68044	1,913.82000	1.91382	1,680.440	15.41	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	663.82000		0.66382	673.75000	0.67375	663.820	15.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.95639		84.38942	7.93126	84.61572		16.42	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	74,440.31000		74.44031	74,666.61000	74.66661	74,440.310	16.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.01978		82.45652	7.99380	82.68730		16.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,297.20000		12.29720	12,517.36000	12.51736	12,297.200	17.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	640.83000		0.64083	630.21000	0.63021	640.830	17.75	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,138.20000		8.13820	8,337.16000	8.33716	8,138.200	17.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,725.23000		1.72523	1,693.41000	1.69341	1,725.230	17.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,195.13000		8.19513	8,394.51000	8.39451	8,195.130	17.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,704.08000		1.70408	1,672.68000	1.67268	1,704.080	17.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,252.16000		8.25216	8,451.97000	8.45197	8,252.160	17.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,683.15000		1.68315	1,652.18000	1.65218	1,683.150	17.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.07938		83.56931	8.05284	83.80209		16.81	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,279.39000		7.27939	7,455.99000	7.45599	7,279.390	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,314.91000		3.31491	3,258.73000	3.25873	3,314.910	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,329.46000		7.32946	7,506.56000	7.50656	7,329.460	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,283.99000		3.28399	3,228.31000	3.22831	3,283.990	17.23	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,229.43000		7.22943	7,405.53000	7.40553	7,229.430	17.22	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,346.08000		3.34608	3,289.40000	3.28940	3,346.080	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			170.39801		170.39801	169.54000	169.54000			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,258.01000		9.25801	8,400.00000	8.40000	9,258.010		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.15	Call	9,248.01000		9.24801	8,390.00000	8.39000	9,248.010		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	9,238.01000		9.23801	8,380.00000	8.38000	9,238.010		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			129.87721		129.87721	129.88510	129.88510			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,187.21000		4.18721	4,195.10000	4.19510	4,187.210		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	4,177.21000		4.17721	4,185.10000	4.18510	4,177.210		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	4,167.21000		4.16721	4,175.10000	4.17510	4,167.210		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.52037		138.52037	138.63412	138.63412			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,430.37000		7.43037	7,544.12000	7.54412	7,430.370		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	7,420.37000		7.42037	7,534.12000	7.53412	7,420.370		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	7,410.37000		7.41037	7,524.12000	7.52412	7,410.370		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			7.60706		95.40849	7.58255	95.63589		12.59	0.00	0	8,299.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,425.92000		2.42592	2,670.18000	2.67018	2,425.920	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	303.46000		0.30346	320.32000	0.32032	303.460	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,497.31000		2.49731	2,741.94000	2.74194	2,497.310	12.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	285.28000		0.28528	302.51000	0.30251	285.280	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.86	Call	2,569.47000		2.56947	2,814.38000	2.81438	2,569.470	12.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	267.99000		0.26799	285.50000	0.28550	267.990	12.78	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.66539		96.65167	7.64019	96.88210		13.63	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	86,036.65000		86.03665	86,267.08000	86.26708	86,036.650	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			7.72920		94.50221	7.70309	94.73728		14.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,692.18000		8.69218	8,898.87000	8.89887	8,692.180	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,394.63000		1.39463	1,366.25000	1.36625	1,394.630	14.84	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,753.40000		8.75340	8,960.50000	8.96050	8,753.400	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,375.99000		1.37599	1,348.02000	1.34802	1,375.990	14.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,814.71000		8.81471	9,022.22000	9.02222	8,814.710	14.86	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,357.56000		1.35756	1,330.00000	1.33000	1,357.560	14.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.79033		95.77764	7.76362	96.01453		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,442.45000		7.44245	7,623.84000	7.62384	7,442.450	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,000.31000		3.00031	2,944.81000	2.94481	3,000.310	14.58	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,336.64000		7.33664	7,516.99000	7.51699	7,336.640	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	3,059.75000		3.05975	3,003.21000	3.00321	3,059.750	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,389.48000		7.38948	7,570.35000	7.57035	7,389.480	14.57	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	3,029.91000		3.02991	2,973.89000	2.97389	3,029.910	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			7.94678		85.06413	7.92227	85.30179		15.40	0.00	0	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	76,284.51000		76.28451	76,522.17000	76.52217	76,284.510	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			8.00370		86.17256	7.97855	86.41341		16.70	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	75,724.66000		75.72466	75,965.51000	75.96551	75,724.660	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 28/02/2041	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			1.48190		1.48190	1.45120	1.45120		13.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	959.36440		0.09594	694.13770	0.06941	959.364	12.93		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	40.36440		0.00404	82.13770	0.00821	40.364	12.93		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	871.92170		0.08719	615.97010	0.06160	871.922	12.89		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	52.92170		0.00529	103.97010	0.01040	52.922	12.89		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	787.44710		0.07874	544.57880	0.05446	787.447	12.86		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	68.44710		0.00684	132.57880	0.01326	68.447	12.86		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49430		1.49430	1.46550	1.46550		14.24		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	567.44040		0.05674	436.08650	0.04361	567.440	14.12		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	524.44040		0.05244	681.08650	0.06811	524.440	14.12		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	524.05550		0.05241	401.78690	0.04018	524.056	14.24		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	581.05550		0.05811	746.78690	0.07468	581.056	14.24		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	485.33340		0.04853	370.96420	0.03710	485.333	14.40		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	642.33340		0.06423	815.96420	0.08160	642.333	14.40		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>606,946,635.70</b>	<b>89,844</b>	<b>1 929 256.00</b>		

### i-Bonds

AA02	On 28/03/2016	Spot Bond			100.32713		0.00000	100.31097					0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.05252		6.21000	111.09367	6.18000				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.48438		0.00000	100.46590					0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.21293		7.26000	110.34254	7.23000				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.07986		0.00000	101.06037					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond		101.09510	0.00000	101.07533			0.00	0	10,000,000.00
AB012		On 21/11/2022	Spot Bond		8.00000	47.12605	8.00000	47.11584		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond		104.71077	7.99500	104.82256	7.96500		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		103.60708	6.36000	103.64463	6.33000		3,315,426,560.00	32,000	11,654,000.00
AB07		On 07/03/2014	Spot Bond		103.04922	6.37500	103.05331	6.35000		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond		101.44037	0.00000	101.42059			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		114.59255	7.40500	114.71561	7.36500		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond		100.46751	0.00000	100.44965			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond		133.60555	0.63000	133.58992	0.63000		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		281.34197	1.25000	281.54283	1.24000		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		100.97400	0.00000	100.95496			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		100.99577	0.00000	100.97972			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		101.22074	0.00000	101.20344			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		100.56254	0.00000	100.54397			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		100.58778	0.00000	100.56840			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		100.60451	0.00000	100.58458			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		109.66076	6.62000	109.69743	6.59000		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond		103.15020	0.00000	103.13037			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	103.92443	6.97500	103.93978	6.95000				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.53527	0.00000	101.51582					0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.19892	0.00000	101.17838					0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.14627	0.00000	100.12444					0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.17642	0.00000	100.15598					0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.19181	0.00000	100.16965					0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.47030	0.00000	100.45014				50,235,149,772.00	500,000	1,000,000.00	
ABL8A	On 19/09/2013	Spot Bond	103.83846	6.07500	103.83237	6.05000			103,838,460.00	1,000	892,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.55656	0.00000	101.53941					0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.86348	0.00000	100.84830					0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.67478	4.38000	131.64587	4.38000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.73272	1.97000	123.73632	1.96000				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.85239	1.88000	115.83489	1.88000				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.92130	2.78000	102.90316	2.78000				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	119.79869	9.70500	119.88735	9.66500				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.05179	0.00000	100.06030					0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.40060	0.00000	100.37493					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	100.42303	0.00000	100.39600				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.58107	0.00000	100.55276				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.63484	3.18000	112.61384	3.18000			0.00	0	1,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.32202	100.00000	28.25341			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.89829	0.99000	169.99933	0.98000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.72051	2.79000	149.69417	2.79000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	177.35754	1.02000	177.49168	1.01000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	176.08022	1.56000	175.49353	1.58000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.32174	6.70125	73.44044	6.66125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.32174	6.70125	73.44044	6.66125			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.89559	84.61000	13.87227			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.67000	0.00000	90.91000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.51588	0.00000	100.49631				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.67000	0.00000	93.04000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.48070	100.00000	36.41149			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.52000	0.00000	91.84000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.38000	0.00000	92.72000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.54000	0.00000	87.73000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	87.52000	0.00000	87.74000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.22227	0.00000	100.20514				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	100.01030	0.00000	100.03284				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.54000	0.00000	87.74000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.57659	6.51500	111.60838	6.49000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.11000	0.00000	101.76000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	92.19000	0.00000	92.49000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.45000	0.00000	93.69000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.61000	0.00000	92.86000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.37666	0.00000	100.35948				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.44991	6.15000	117.50369	6.12000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	102.40000	0.00000	103.90000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	100.03574	0.00000	100.01780				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.88000	0.00000	90.10000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	89.12000	0.00000	89.34000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	106.83003	1.73500	106.42441	1.77000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	154.85516	1.92000	154.06124	1.96000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	202.60491	2.16000	201.95742	2.18000				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	105.89000	0.00000	107.43000					0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.99000	0.00000	90.22000					0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.60387	8.11000	98.68165	8.09500				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	98.50000	0.00000	99.25000					0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.86000	0.00000	93.88000					0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	95.34000	0.00000	96.10000					0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.62590	7.00500	112.78073	6.96500			1,802,014,400.00	16,000	3,720,000.00	
ABS5	On 01/05/2015	Spot Bond	107.88438	6.16000	107.92448	6.13000			1,186,728,180.00	11,000	3,143,000.00	
ABS6	On 01/06/2020	Spot Bond	106.26500	7.61500	106.38154	7.59000			1,275,180,000.00	12,000	2,742,000.00	
ABS7	On 11/09/2026	Spot Bond	101.40076	8.73500	101.57339	8.71000			0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.09169	6.58000	108.15472	6.55000			0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	127.50803	0.63000	127.49309	0.63000			0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.83996	4.00000	122.81432			0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	286.15928	1.05000	286.36601	1.04000			0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	127.00763	0.13000	126.99540	-0.13000			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	132.80442	0.94000	132.89226	0.93000				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	100.66071	0.00000	100.63723					0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.56169	0.00000	100.54187					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.61889	100.00000	23.56105				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.08989	0.00000	101.06723					0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.94083	0.00000	99.92600					0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.08989	0.00000	101.06723					0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.41946	0.00000	101.40362					0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.65983	8.80000	105.63740	8.77000				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.87333	10.31000	107.90926	10.28000				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.41722	0.00000	101.39209					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.48588	100.00000	1.48135				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.45594	0.00000	101.43012					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	102.00497	0.00000	101.96936					0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.52711	0.00000	100.50848					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.85656	100.00000	8.82953				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.52240	0.00000	100.50394					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.37848	0.00000	101.35404					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	56.25548	11.00000	56.23940	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.66820	100.00000	5.65090			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	101.06043	0.00000	101.04091				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.31480	0.00000	100.29452				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	100.58516	0.00000	100.56452				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.61402	0.00000	100.59237				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.67894	0.00000	100.65504				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.58504	0.00000	100.56440				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.60462	0.00000	100.58330				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.61323	0.00000	100.59162				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.60461	0.00000	101.58344				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.60461	0.00000	101.58344				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.61484	0.00000	101.59353				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.56939	0.00000	100.54930				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	101.61484	0.00000	101.59353			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.59437	0.00000	101.57333			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	81.78823	0.00000	81.76957			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.55837	0.00000	100.53865			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.54988	0.00000	100.53047			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.44524	0.00000	100.42532			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.54988	0.00000	100.53047			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.59291	0.00000	100.57200			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.61228	0.00000	100.59069			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.62011	0.00000	100.59825			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.60447	0.00000	100.58315			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.51063	0.00000	100.49258			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.56940	0.00000	100.54930			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	100.10921	0.00000	100.02052			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	111.56373	7.90500	111.67720	7.88000		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	100.52248	0.00000	100.50401			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	103.25707	7.24000	103.25976	7.21000		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	101.42414	0.00000	101.40580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	99.84558	0.00000	99.82622					0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	100.64925	0.00000	100.63052					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	99.80164	0.00000	99.78339					0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.91166	100.00000		4.90073			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.10898	100.00000		5.09773			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.90612	0.00000	74.88606					0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	136.28755	0.00000	133.43703					0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	136.29836	0.00000	133.44639					0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.58500	0.00000	100.56436					0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	101.05743	0.00000	101.03931					0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	101.05743	0.00000	101.03931					0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	99.80164	0.00000	99.78339					0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.93185	0.00000	100.91329					0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.56540	0.00000	100.54544					0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.56070	0.00000	100.54090					0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.79704	0.00000	101.77779					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	100.87384	0.00000	100.85408				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.79671	0.00000	101.77750				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.58670	0.00000	101.56581				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41468	0.00000	102.39429				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.69117	0.00000	100.67142				0.00	0	500,000.00
ACL143	On 20/12/2016	Spot Bond	101.08851	0.00000	101.06734				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.43354	0.00000	100.41360				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.58736	0.00000	100.56665				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.91977	0.00000	101.87965				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.66675	0.00000	100.64930				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.48396	0.00000	100.46684				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.57498	0.00000	100.55469				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.15372	0.00000	101.13656				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.51225	0.00000	100.49414				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.49889	0.00000	100.48125				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.52482	0.00000	100.50628				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.57341	0.00000	100.55318				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.54596	0.00000	100.52668				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond		100.51461	0.00000	100.49642			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond		100.52325	0.00000	100.50476			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond		100.78932	10.23000	100.76201	10.23000		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		100.53174	0.00000	100.51296			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		100.51854	0.00000	100.50021			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond		100.72616	0.00000	100.70063			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		101.34029	0.00000	101.29347			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond		100.48700	0.00000	100.47012			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		111.46486	8.07000	111.59191	8.04000		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		100.57100	0.00000	100.55085			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		105.81798	1.75000	105.80234	1.75000		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		100.52247	0.00000	100.50400			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		100.52389	0.00000	100.50537			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		100.55534	0.00000	100.53609			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		100.57472	0.00000	100.55479			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		100.53595	0.00000	100.51737			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond		100.52585	0.00000	100.50763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond		100.57084	0.00000	100.55105			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		100.55146	0.00000	100.53234			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		100.59408	0.00000	100.57348			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		100.55534	0.00000	100.53609			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		100.57859	0.00000	100.55853			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		100.56775	0.00000	100.54806			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		100.57084	0.00000	100.55105			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		100.54720	0.00000	100.52822			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		100.58015	0.00000	100.56003			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		100.59021	0.00000	100.56974			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond		100.46754	0.00000	100.45135			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond		100.47222	0.00000	100.45586			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		100.50876	0.00000	100.49113			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		100.52042	0.00000	100.50238			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond		100.59253	0.00000	100.57198			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond		100.59253	0.00000	100.57198			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond		100.63662	0.00000	100.61454			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond		100.55922	0.00000	100.53984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	100.63044	0.00000	100.60857				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.63276	0.00000	100.61080				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.63662	0.00000	100.61454				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.46917	0.00000	87.45186				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.60569	0.00000	100.58468				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.60569	0.00000	100.58468				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	101.92358	0.00000	99.87319				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	102.65425	0.00000	100.58863				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.52042	0.00000	100.50238				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.80296	0.00000	100.78833				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.78833	0.00000	100.77369				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.51498	0.00000	100.49714				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.62073	0.00000	101.60000				0.00	0	7,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.60635	0.00000	100.59156				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.07937	100.00000	4.06916			0.00	0	2,000,000.00
AHF1A1	On 21/11/2014	Spot Bond	100.97754	0.00000	100.95974				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.09120	0.00000	101.07133				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	101.16689	0.00000	101.14563				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	99.99989	0.00000	99.98275				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	99.99983	0.00000	99.98067				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	99.99973	0.00000	99.97788				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.88475	7.29000	107.01143	7.26000		1,068,847,500.00		10,000	3,851,000.00
AIR02	On 30/04/2023	Spot Bond	129.36649	8.14500	129.53402	8.12000		0.00		0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.44067	100.00000	40.34163		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	112.74233	6.41000	112.80679	6.38000		338,226,990.00		3,000	8,686,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.77335	100.00000	32.69218		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.38540	100.00000	11.36006		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	162.06794	2.17000	161.28356	2.21000		0.00		0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.51764	3.88000	125.49178	3.88000		0.00		0	0.00
ANG02	On 11/10/2013	Spot Bond	100.09511	0.00000	100.07924			0.00		0	0.00
ANG03	On 18/04/2013	Spot Bond	101.86473	0.00000	101.84981			0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	100.37163	0.00000	100.35263			0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	110.40217	7.54000	110.52023	7.51000		0.00		0	0.00
BAW12	On 17/04/2015	Spot Bond	100.01649	0.00000	99.99999			0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	100.01712	0.00000	99.99986			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.68901	100.00000	56.55017				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.32279	0.00000	101.30542				10,334,924,489,730.00	102,000,000	17,000,000.00	
BAW2	On 02/10/2015	Spot Bond	111.46949	6.75000	111.52089	6.72000				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.34011	0.00000	100.31818					0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.63916	0.00000	100.61990					0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.45531	6.47500	101.45005	6.44500				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.30786	0.00000	100.28796					0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.79429	6.95500	102.80981	6.93000				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	109.70467	7.45500	109.84076	7.41500				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.33063	0.00000	101.31237					0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.45130	9.92767	104.45248	9.90863				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.43348	0.00000	100.40577					0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.28622	10.04982	102.28134	10.03175				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.23462	10.06575	102.22799	10.04911				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.43333	0.00000	100.40562					0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.22646	10.08180	102.22081	10.06564				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.84188	10.60029	104.85713	10.58828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09		On 31/12/2015	Spot Bond	100.44412	0.00000	100.41574			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	100.44412	0.00000	100.41574			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	100.44418	0.00000	100.41579			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	101.69924	10.17767	101.69966	10.15863		0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	102.49956	10.13971	102.49816	10.12184		0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	102.28622	10.04982	102.28134	10.03175		0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	102.96078	9.98667	102.96177	9.96895		0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	102.60758	9.12180	102.59792	9.11280		0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	100.42043	0.00000	100.39352			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	100.41173	0.00000	100.38590			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	100.41173	0.00000	100.38590			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	100.38851	0.00000	100.36414			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	101.55537	9.96670	101.53572	9.96291		0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	100.54240	11.09000	100.51220	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	100.74873	10.22500	100.86320	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	100.29297	0.00000	100.27460					0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.37158	0.00000	100.34828					0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.45469	12.22500	100.42938	12.22500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.40540	0.00000	100.37997					0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.99990	10.10750	101.95869	10.10750				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.39273	0.00000	100.36810					0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.40329	0.00000	100.37799					0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.40329	0.00000	100.37799					0.00	0	0.00
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	100.38766	0.00000	100.36335					0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.29297	0.00000	100.27460					0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.49869	12.92767	104.49089	12.90863				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.41586	14.04606	104.40408	14.03659				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.10590	12.90056	103.07367	12.89866				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.53961	0.00000	100.50572					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.53961	0.00000	100.50572					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.53961	0.00000	100.50572					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	100.56043	0.00000	100.52522				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.67277	100.00000	7.65821			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.53342	100.00000	19.48558			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.77761	100.00000	17.73407			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.97383	100.00000	10.94695			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.99521	100.00000	10.96857			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.26788	100.00000	13.23539			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.49640	100.00000	11.46824			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.20224	100.00000	100.00000		20,000,000,000,000.00	200,000,000	100,000,000.00	
BCJ02	On 17/04/2014	Spot Bond	100.00000	48.86817	100.00000	48.71393		32,800,000,000,000.00	328,000,000	226,000,000.00	
BCP1	On 30/09/2014	Spot Bond	100.44430	0.00000	100.41592				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.45505	0.00000	100.42600				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	175.16012	0.96000	175.23007	0.95000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	158.20816	7.06500	158.69274	7.04000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	158.34688	7.06500	158.82695	7.04000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	105.99126	7.45000	106.20314	7.42500			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.54367	0.00000	101.52079				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.31171	0.00000	100.29026				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.13127	0.00000	101.11188				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.96540	0.00000	100.95099				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.16126	0.00000	101.14619				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.29370	0.00000	101.27708				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.82410	0.00000	100.80422				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.53758	0.00000	100.51859				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.95672	100.00000	38.85917			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	83.83619	100.00000	83.65314			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.57902	6.84000	101.68557	6.81000			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.10284	0.00000	101.08702				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	99.93166	0.00000	99.91455				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	99.93005	0.00000	99.91253				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	99.92467	0.00000	99.90580				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	99.91929	0.00000	99.89909				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	99.90412	0.00000	99.88017				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.82102	100.00000	6.80413			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.33595	0.00000	101.31900				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.41055	0.00000	101.39263				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.44252	0.00000	101.42418				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.45318	0.00000	101.43470				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.58104	0.00000	101.56090				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.75147	0.00000	101.72911				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.26912	100.00000	4.25855			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.26912	100.00000	4.25855			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.58858	0.00000	100.57082				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.63925	0.00000	100.62000				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.65306	0.00000	100.63340				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.08127	7.22500	106.19948	7.18500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.69448	0.00000	100.67359				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.76794	0.00000	100.74487				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.82089	100.00000	3.81163			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.82089	100.00000	3.81163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	106.90485	6.20000	106.91890	6.17500				1,282,858,200.00	12,000	2,742,000.00
BID04	On 23/11/2017	Spot Bond	100.91095	0.00000	100.89322					0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.41382	0.00000	98.39885					0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.71937	0.00000	99.70533					0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.10412	0.00000	99.08990					0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.85613	0.00000	100.84054					0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.27843	100.00000	7.26020				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	101.02638	0.00000	101.00785					0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.85917	0.00000	100.84351					0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.90927	0.00000	100.89271					0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	101.00029	0.00000	100.98207					0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.37847	0.00000	101.35334					0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.99854	0.00000	101.96238					0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.61607	0.00000	100.59750					0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.44763	0.00000	100.42922					0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.56949	0.00000	100.54940					0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.09970	0.00000	102.08380					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.43708	100.00000	10.41152			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.94231	6.77500	114.95940	6.75000			804,596,170.00	7,000	3,167,000.00
CBL08	On 02/11/2016	Spot Bond	124.62279	8.10500	124.73015	8.06500			0.00	0	8,000.00
CBL09	On 29/01/2017	Spot Bond	102.20513	0.00000	102.17725				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.42019	0.00000	101.39989				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.97174	7.80500	112.05979	7.76500			559,858,700.00	5,000	8,178,000.00
CBL12	On 06/09/2018	Spot Bond	107.32843	9.85000	107.42835	9.82000			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.99708	0.00000	101.97070				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.63189	10.10000	108.73685	10.07000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.44915	0.00000	101.43037				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	108.31213	8.15500	108.42873	8.11500			2,057,930,470.00	19,000	1,906,000.00
CBL17	On 23/08/2019	Spot Bond	101.36189	0.00000	101.33541				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	103.98424	10.54000	104.09346	10.51000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.37856	0.00000	101.35971				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.92196	0.00000	100.89518				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.25626	8.89500	128.41785	8.87000			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.60948	8.69500	124.78137	8.67000			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	122.86005	8.24500	123.04840	8.22000			0.00	0	37,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	101.17007	0.00000	101.14111				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.87984	10.35500	104.95320	10.31500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.41785	0.00000	101.39485				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.86169	0.00000	99.82709				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.84051	0.00000	99.80062				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.98922	0.00000	100.96593				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	101.06074	0.00000	101.02896				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.56561	0.00000	100.54565				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.56561	0.00000	100.54565				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.56561	0.00000	100.54565				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.08365	0.00000	101.06113				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.56954	0.00000	100.54944				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.53029	0.00000	100.51156				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.49887	0.00000	100.48123				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.18208	0.00000	101.16731				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.94937	0.00000	101.91476				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.31484	0.00000	100.29456				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.92775	0.00000	101.89352				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.53025	0.00000	100.51151				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.50277	0.00000	100.48499				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	102.04203	0.00000	102.00576				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.06070	0.00000	101.04119				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	101.01129	0.00000	100.99268				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.20271	0.00000	101.17772				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.57738	0.00000	100.55701				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.54992	0.00000	100.53050				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.55771	0.00000	100.53802				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.77723	9.87000	102.76320	9.84000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	99.97358	9.64500	99.94732	9.62000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.84784	7.45000	101.84035	7.42000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.44823	0.00000	101.42255				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.72629	0.00000	100.70076				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.17509	0.00000	101.15284				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.17509	0.00000	101.15284				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.98149	0.00000	99.96298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	101.32293	0.00000	101.30133				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.74258	100.00000	21.68991			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.56609	100.00000	21.51385			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.58507	0.00000	100.56443				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.79694	100.00000	49.67224			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.84269	100.00000	55.70592			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.54191	0.00000	100.52277				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	100.85054	0.00000	100.82501				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.95814	10.11000	102.93009	10.11000			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
CLN185	On 15/06/2016	Spot Bond	100.85054	0.00000	100.82501				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.18547	0.00000	100.16613				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	101.27937	0.00000	101.24107				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.27012	0.00000	101.22564				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.45633	2.76000	109.43711	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	109.36128	3.14000	109.34095	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.08226	8.25000	101.06006	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.44275	0.00000	101.39957				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.85054	0.00000	100.82501				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.85054	0.00000	100.82501				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.98792	3.10000	108.96793	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.91433	2.40000	108.89640	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.84593	0.00000	100.81622				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.65810	0.00000	100.63493				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.79713	0.00000	100.76913				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.10427	0.00000	100.01634				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.10572	0.00000	100.01756				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	104.00950	7.21000	104.08302	7.18000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	100.12648	0.00000	100.10749				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.12461	0.00000	100.10589				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.92362	0.00000	99.90454				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.92738	0.00000	99.90918				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.17303	7.26000	104.24650	7.23000			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.17303	7.26000	104.24650	7.23000			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
CLN225	On 09/12/2016	Spot Bond	107.39715	7.31000	107.47309	7.28000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.60073	0.00000	100.57955				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.66803	0.00000	100.64451				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.57144	0.00000	100.55477				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.57524	0.00000	100.55846				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	100.01635	0.00000	99.99984				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	100.01635	0.00000	99.99984				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.04448	100.17539	46.93034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	99.97961	0.00000	99.95922				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.97961	0.00000	99.95922				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.91927	0.00000	100.89171				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.13768	0.00000	101.11905				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.60986	0.00000	100.58836				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.93628	0.00000	100.91803				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	101.00269	0.00000	100.98316				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.34688	9.35000	101.32129	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.34688	9.35000	101.32129	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.93581	0.00000	100.91751				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.93864	0.00000	100.92029				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	101.59530	0.00000	101.56423				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.61693	0.00000	100.59895				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.56292	0.00000	101.53247				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.40941	0.00000	100.39106				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.40941	0.00000	100.39106				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.40941	0.00000	100.39106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	100.40941	0.00000	100.39106				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.40941	0.00000	100.39106				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.42061	0.00000	100.40177				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.43913	0.00000	100.41947				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.43913	0.00000	100.41947				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.43913	0.00000	100.41947				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.43913	0.00000	100.41947				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.43913	0.00000	100.41947				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.44223	0.00000	100.42244				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	108.90846	7.87000	109.03317	7.84000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.70739	0.00000	100.68252				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	101.01442	0.00000	100.99688				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.51494	0.00000	100.49824				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.51494	0.00000	100.49824				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.46793	0.00000	101.44845				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.69077	0.00000	100.66646				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.47411	0.00000	101.44515				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.80786	0.00000	100.77948				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.54759	0.00000	100.52861				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.54371	0.00000	100.52486				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.55767	0.00000	100.53799				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	101.00075	0.00000	100.98234				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.14851	0.00000	101.12615				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.14795	0.00000	101.12554				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.55610	0.00000	100.53647				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.75607	0.00000	100.72981				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.80708	0.00000	100.78761				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.48670	0.00000	100.46823				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.39028	0.00000	100.37196				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.52819	0.00000	100.50988				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.61729	0.00000	100.59588				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.61729	0.00000	100.59588				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.61729	0.00000	100.59588				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.61729	0.00000	100.59588				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.25646	0.00000	101.23676				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.93738	0.00000	100.91789					0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.50119	0.00000	100.47929					0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.50119	0.00000	100.47929					0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.49507	0.00000	100.47344					0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.34403	0.00000	100.32246					0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.49507	0.00000	100.47344					0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.34615	0.00000	100.32444					0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.63430	0.00000	100.61230					0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.34403	0.00000	100.32246					0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.34403	0.00000	100.32246					0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.34615	0.00000	100.32444					0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.73298	100.00000		5.71909			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	100.62503	0.00000	100.60334					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.01754	0.00000	100.99595					0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	103.93828	9.39000	103.96592	9.37500				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	101.74206	9.91000	101.80942	9.89500				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.32916	0.00000	100.30853					0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.64589	0.00000	100.62348					0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.77077	0.00000	100.74979					0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	99.88302	0.00000	99.86355					0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.77961	0.00000	100.75779					0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	103.28403	8.80500	103.19137	8.80500				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.40495	0.00000	100.38559					0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.11621	0.00000	100.09683					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000	22.73231	100.00000	22.68145				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.73231	100.00000	22.68145				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.19383	7.01000	36.18711	7.01000				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.28488	0.00000	101.26859					0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.28488	0.00000	101.26859					0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.11621	0.00000	164.66971					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
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	99.98151	6.75000	99.96320	6.72000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.65706	7.45000	132.80245	7.42500				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.20816	7.06500	158.69274	7.04000				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.34688	7.06500	158.82695	7.04000				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.48174	0.00000	82.46260					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.33196	0.00000	82.31265					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	100.16305	0.00000	100.14178					0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.16305	0.00000	100.14178					0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.60854	0.00000	100.58708					0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.56469	0.00000	100.54476					0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.57335	0.00000	100.55312					0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.16110	0.00000	100.14094					0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.57084	0.00000	100.55105					0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.88302	0.00000	99.86355					0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.51343	0.00000	100.49564					0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.94935	7.81000	108.98781	7.78000				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	99.86932	5.97000	99.85375	5.94000				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.31410	7.79500	108.46336	7.75500				0.00	0	250,000.00
COJ05	On 05/06/2023	Spot Bond	127.94737	8.67500	128.11001	8.65000				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	112.37884	7.21000	112.43198	7.18000				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.41845	8.22500	115.55031	8.20000				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.06070	8.70000	103.13716	8.68500				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.55468	9.79500	103.72663	9.77000				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.89778	0.00000	100.87913					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.91780	0.00000	100.89876				0.00	0	1,000,000.00
CPL005	On 01/03/2015	Spot Bond	100.87843	0.00000	100.85970				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.35391	0.00000	101.33613				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.12641	0.00000	101.11196				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.75407	0.00000	100.73957				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.59927	0.00000	100.58466				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.44721	0.00000	100.43230				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	99.82972	0.00000	101.27752				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.50110	6.75500	101.63611	6.71500			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.25876	0.00000	101.24429				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.39568	0.00000	100.36861				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.41575	0.00000	100.38733				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.36801	0.00000	100.34339				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.77435	6.21000	102.76797	6.18000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.60808	6.01000	130.68550	5.98000			0.00	0	32,531,382.00
DV22	On 07/02/2020	Spot Bond	115.67895	6.86500	115.80314	6.84000		28,924,364,658,000.00	250,040,000	146,402,000.00	
DV23	On 27/02/2023	Spot Bond	119.49231	7.38000	119.58439	7.36500		1,554,236,476,170.00	13,007,000	122,397,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	143.12267	6.47500	143.27655	6.45000				0.00	0	21,000,000.00
EDC01	On 04/04/2016	Spot Bond	105.54956	0.00000	105.52287					0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	101.16871	0.00000	101.14437					0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.26725	0.00000	101.24085					0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.33284	0.00000	101.30508					0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.39837	0.00000	101.36922					0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	130.01883	0.30000	130.00693	-0.30000				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	123.58676	1.35000	122.94933	1.39000				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	110.32235	1.42000	109.68268	1.46000				0.00	0	218,000,000.00
EMM01	On 28/07/2020	Spot Bond	115.78645	8.07500	115.90845	8.05000				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.56742	8.03500	116.70093	8.01000				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	112.95759	8.84500	113.11469	8.82000				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	101.03167	0.00000	101.01369					0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.11332	0.00000	101.09708					0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.85526	0.00000	100.84076					0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.93172	100.00000	35.84467				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.91787	100.00000	58.77034				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	100.78268	100.00000	100.51248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ189U	On 15/05/2013	Spot Bond	100.00000	95.62674	100.00000	95.38342				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.71756	3.00000	127.69430	3.00000				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.09132	10.17000	109.12156	10.14000				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.46966	0.00000	106.44805					0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.77213	0.00000	101.75115					0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.18896	0.00000	100.16713					0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	100.98739	8.46000	101.08507	8.43000				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.22642	0.00000	101.20546					0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.12197	0.00000	101.10280					0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.09528	0.00000	101.07633					0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.25052	0.00000	101.22914					0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.21513	0.00000	101.19411					0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.99330	0.00000	100.97633					0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	101.03354	0.00000	101.01588					0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.06575	0.00000	101.04754					0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.99813	0.00000	100.98108					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14		On 17/11/2025	Spot Bond	101.00729	0.00000	100.98988			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	101.05528	0.00000	101.03705			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	105.66275	5.63000	105.71438	5.60000		42,265,100,000.00	400,000	6,000,000.00
ES18		On 20/04/2018	Spot Bond	112.81304	6.22000	112.93141	6.19000		1,579,382,560.00	14,000	258,245,000.00
ES23		On 25/01/2023	Spot Bond	123.92379	6.91500	124.02039	6.90000		4,274,379,364,680.00	34,492,000	246,040,000.00
ES26		On 02/04/2026	Spot Bond	102.12785	7.63000	102.31321	7.60500		11,240,497,554,550.00	110,063,000	95,345,000.00
ES33		On 15/09/2033	Spot Bond	91.51523	8.45000	91.71937	8.42500		1,286,063,527,190.00	14,053,000	963,191,000.00
FIFB01		On 24/08/2015	Spot Bond	100.96042	0.00000	100.94171			0.00	0	1,850,000.00
FIFC03		On 09/10/2013	Spot Bond	100.31208	0.00000	100.29567			0.00	0	0.00
FIFC05		On 12/06/2013	Spot Bond	100.52116	0.00000	100.50627			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.35192	100.00000	12.32098		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	12.02006	100.00000	11.98996		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	101.16208	0.00000	101.14320			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	101.20432	0.00000	101.18476			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	101.33946	0.00000	101.31770			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	101.41545	0.00000	101.39244			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	104.45874	6.26000	104.48221	6.23000		2,089,174,800.00	20,000	16,605,000.00
FRB05		On 21/12/2018	Spot Bond	105.25600	7.94000	105.37079	7.91000		0.00	0	2,580,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	100.61213	0.00000	100.59575				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.61208	0.00000	100.59570				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.61312	0.00000	101.59408				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.18627	0.00000	102.16485				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.53622	9.74000	113.64316	9.71000			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.84085	0.00000	98.81678				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	65.56634	100.00000	65.41309			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	102.05791	0.00000	101.92767				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.76433	1.04000	131.85101	1.03000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	285.18792	1.09000	285.39344	1.08000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	155.24198	1.90000	154.44588	1.94000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	206.03062	2.05000	205.37035	2.07000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.79531	6.42000	116.84784	6.39000			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.82748	100.00000	26.76844			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.82748	100.00000	26.76844			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.30222	8.16200	54.26096	8.16300			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.22122	9.50700	34.26096	9.50700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	32.98728	9.74000	32.96069	9.74000				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.59014	100.00000	84.39876				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.67213	0.00000	103.64173					0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.54740	0.00000	101.52801					0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.53475	0.00000	101.50485					0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.97203	0.00000	100.93796					0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.60489	0.00000	100.58358					0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.48966	0.00000	101.46065					0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.48966	0.00000	101.46065					0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.13496	0.00000	101.10932					0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.46289	0.00000	101.43440					0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.68686	0.00000	100.66269					0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.91241	0.00000	100.89423					0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.88996	0.00000	100.86326					0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.58511	0.00000	100.56447					0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.64932	0.00000	100.62645					0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.74454	0.00000	100.71868					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.87621	0.00000	100.84992					0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.63662	0.00000	100.61454					0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.78296	0.00000	100.75576					0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.84812	0.00000	100.81864					0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.60337	0.00000	100.58244					0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.38092	0.00000	105.35393					0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.93904	0.00000	100.90636					0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.62503	0.00000	100.60334					0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.00000	100.00000	6.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.74146	0.00000	100.71572					0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.88790	0.00000	100.85702					0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.66905	0.00000	100.64583					0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.71530	0.00000	100.69046					0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.84276	0.00000	100.81347					0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.78065	0.00000	100.75353					0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.88025	0.00000	100.84964					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond		100.93523	0.00000	100.90268			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond		100.84047	0.00000	100.81125			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		100.81365	0.00000	100.78537			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond		100.72685	0.00000	100.70161			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond		100.71299	0.00000	100.68823			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond		100.90012	0.00000	100.86881			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond		100.88866	0.00000	100.85775			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond		100.85731	0.00000	100.82750			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		100.90165	0.00000	100.87029			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		100.76145	0.00000	100.73500			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.09221	11.40455	100.09221	11.37690		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		100.56076	0.00000	100.54133			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		100.94514	0.00000	100.91224			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		100.67214	0.00000	100.64881			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		100.75991	0.00000	100.73352			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		101.34839	0.00000	101.32192			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		100.72377	0.00000	100.69863			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		100.62271	0.00000	100.60111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.63044	0.00000	100.60857				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.56929	0.00000	100.54956				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.59021	0.00000	100.56974				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.79447	0.00000	100.76687				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.24808	0.00000	100.23253				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.62744	0.00000	100.61063				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.24808	0.00000	100.23253				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.61099	0.00000	100.59417				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.57859	0.00000	100.55853				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.31736	13.22500	101.27947	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.54138	0.00000	100.52261				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.23951	0.00000	100.22450				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.23951	0.00000	100.22450				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.54216	0.00000	100.52336				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.83529	0.00000	100.80596				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.11794	0.00000	100.09827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	100.00000	2.02163	100.00000	2.01371		1,033,992,800,000.00	10,339,928	10,339,928.00	
FRC17	On 03/06/2014	Spot Bond	103.85370	0.00000	103.82186			0.00	0	0.00	
FRC29	On 22/07/2014	Spot Bond	99.91875	0.00000	99.89841			0.00	0	0.00	
FRC37	On 20/06/2015	Spot Bond	100.63590	0.00000	100.61349			0.00	0	0.00	
FRC40	On 20/12/2015	Spot Bond	100.63205	0.00000	100.60977			0.00	0	0.00	
FRC41	On 25/10/2013	Spot Bond	101.78357	0.00000	101.76244			0.00	0	0.00	
FRC46	On 10/09/2017	Spot Bond	98.93815	0.00000	98.91764			0.00	0	0.00	
FRC55	On 11/07/2013	Spot Bond	100.12382	0.00000	100.10523			0.00	0	0.00	
FRC57	On 20/06/2014	Spot Bond	100.53422	0.00000	100.51535			0.00	0	0.00	
FRC61	On 28/07/2017	Spot Bond	101.59971	0.00000	101.57990			0.00	0	0.00	
FRC66	On 31/01/2022	Spot Bond	119.60699	2.28000	119.68036	2.27000		0.00	0	0.00	
FRC67	On 20/09/2016	Spot Bond	100.64454	0.00000	100.62183			0.00	0	0.00	
FRC68	On 20/09/2016	Spot Bond	100.65157	0.00000	100.62862			0.00	0	0.00	
FRC69	On 31/01/2022	Spot Bond	119.79266	2.26000	119.86623	2.25000		0.00	0	0.00	
FRC70	On 20/09/2014	Spot Bond	116.56120	0.21000	116.54889	0.21000		0.00	0	0.00	
FRC71	On 31/01/2022	Spot Bond	119.60699	2.28000	119.68036	2.27000		0.00	0	0.00	
FRC72	On 31/01/2017	Spot Bond	121.08677	1.19000	121.07072	1.19000		0.00	0	0.00	
FRC74	On 20/09/2016	Spot Bond	122.75180	1.26000	122.73532	1.26000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.82275	0.00000	101.80011				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.76247	100.00000	18.71702			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.13044	0.00000	101.09659				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.98335	0.00000	100.95388				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.72896	4.73000	109.70393			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	101.00164	0.00000	100.97163				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.55370	0.00000	100.53415				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.63987	0.00000	100.61733				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.85429	0.00000	100.82428				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.75551	0.00000	100.72895				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.72585	0.00000	100.70032				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.61887	0.00000	100.59706				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.91011	0.00000	100.88282				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.61808	0.00000	100.59630				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.72766	0.00000	98.69939				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.14281	0.00000	103.11624				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.54601	0.00000	101.51590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	100.71776	0.00000	100.69846					0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.09827	10.15500	102.07664	10.13000				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.49735	0.00000	100.47539					0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.07455	6.96500	103.06180	6.94000				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.67108	0.00000	99.63998					0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.24098	0.00000	101.22404					0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.45044	0.00000	101.43059					0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.70766	0.00000	101.68423					0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.86910	0.00000	101.84343					0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.26373	3.33000	136.23789	3.33000				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.20240	0.00000	101.18355					0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	101.96131	0.00000	101.94647					0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.84711	0.00000	100.83033					0.00	0	1,000,000.00
FRJ16	On 21/01/2016	Spot Bond	102.35388	0.00000	102.33861					0.00	0	1,000,000.00
FRJ17	On 04/04/2017	Spot Bond	101.67845	0.00000	101.66099					0.00	0	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond	102.86661	0.00000	102.84976					0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.14427	0.00000	100.12621					0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	273.14524	1.60000	273.33619	1.59000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	284.94568	1.10000	285.15093	1.09000				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	268.14086	1.82000	268.32584	1.81000				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	127.99556	1.41000	128.07806	1.40000				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.49032	0.00000	101.47190					0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	128.03696	1.01000	128.12132	1.00000				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	99.98120	0.00000	99.96248					0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.19076	0.00000	100.17088					0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.56012	0.00000	101.53875					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.38009	0.00000	101.36089					0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.50038	0.00000	100.48130					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	101.04949	2.26000	100.60099	2.28000				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.78294	0.00000	100.76761					0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89744	100.00000	0.89520				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.65484	104.97509	12.62283				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.63207	0.00000	100.61771					0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.58168	0.00000	100.56721					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.19916	0.00000	101.18061					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	16.76190	101.07593	16.72089			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.72786	100.44759	8.70663			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.57137	0.00000	100.55541				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.16594	100.76967	15.12896			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	99.98486	0.00000	99.96974				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.30291	0.00000	101.28363				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.22798	0.00000	100.19857				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.17257	0.00000	101.15913				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	112.09228	1.88000	111.59070	1.90000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.36908	0.00000	101.34435				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.54567	0.00000	100.53019				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.19456	0.00000	100.18063				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.74317	5.69500	104.76732	5.66500			418,972,680.00	4,000	2,001,000.00
FRX15	On 14/03/2015	Spot Bond	105.97907	5.85000	106.01774	5.82000			1,589,686,050.00	15,000	46,732,928.00
FRX16	On 15/09/2016	Spot Bond	105.40420	6.45000	105.47922	6.42000			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	107.13693	6.80500	107.27366	6.76500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	115.27471	6.86000	115.39006	6.83000			0.00	0	2,650,000.00
FRX19	On 15/11/2019	Spot Bond	111.62692	7.47500	111.73865	7.45000			2,120,911,480.00	19,000	809,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	121.40194	8.35500	121.74588	8.31000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	105.98480	8.98500	106.27883	8.95000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.33436	9.36000	86.53530	9.33500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	101.27563	0.00000	101.24620				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.21921	0.00000	100.24045				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.15134	0.00000	100.13155				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.83321	7.80500	105.95059	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	101.24147	0.00000	101.22686				0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.70922	0.00000	100.69475				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.58460	0.00000	99.57028				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	99.10402	0.00000	99.08957				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.88576	0.00000	99.87148				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	66.66667	100.00000	0.00000			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.79970	0.00000	99.78539				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	99.71394	0.00000	99.69964				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	98.77391	0.00000	98.75949				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99864	100.00000	99.99857			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.12969	0.00000	100.11260				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.16834	0.00000	100.14640				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.40309	0.00000	101.38581				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.43711	0.00000	101.41942				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.50289	0.00000	101.48438				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.55463	100.00000	2.54804			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.58455	0.00000	101.56502				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.69793	0.00000	101.67700				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	100.75540	0.00000	100.73666				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.87656	0.00000	101.85873				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	100.01186	0.00000	100.03384				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.62074	0.00000	100.60203				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	100.46611	0.00000	100.45003					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.69438	0.00000	100.67579					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.47166	0.00000	100.45150					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.99989	0.00000	99.98318					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.65791	0.00000	100.63929					0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.43348	66.34964	101.43348	0.00000				0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/05/2013	Spot Bond	99.98554	0.00000	99.97108					0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	99.98554	0.00000	99.97108					0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00106	100.00000	50.00105				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	88.08720	100.00000	87.89486				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	99.98299	0.00000	99.96596					0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	99.98238	0.00000	99.96481					0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.46851	6.81200	109.51607	6.78250				0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	99.98489	0.00000	99.96978					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	99.98232	0.00000	99.96462					0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.98142	0.00000	99.96291					0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	7.16581	117.06290	7.13634				0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	99.98405	0.00000	99.96811					0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	99.98111	0.00000	99.96220					0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.98018	0.00000	99.96047					0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	7.61747	114.94363	7.58803				0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	99.98109	0.00000	99.96218					0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	99.97950	0.00000	99.95898					0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	99.97868	0.00000	99.95748					0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	99.97746	0.00000	99.95492					0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	99.97211	0.00000	99.94422					0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	100.06128	0.00000	100.00000	27.86948			4,002,451,399,800.00	40,000,000	40,000,000.00	
HPF03	On 15/04/2016	Spot Bond	100.06360	0.00000	100.00000	17.18887			8,005,087,848,400.00	80,000,000	80,000,000.00	
HWAY20	On 31/07/2020	Spot Bond	119.25779	6.72500	119.39344	6.70000			2,504,413,590.00	21,000	30,243,000.00	
HWAY23	On 07/12/2023	Spot Bond	290.58012	0.87000	290.79224	0.86000			0.00	0	78,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	291.07639	0.85000	291.28912	0.84000			0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.52623	8.47500	109.76066	8.45000			766,683,610.00	7,000	19,041,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	109.86198	8.45500	110.10190	8.43000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	117.92243	0.79500	117.47260	0.83000		9,560,914,779,540.00	81,078,000	415,907,568.00	
I2038	On 31/01/2038	Spot Bond	113.68608	1.78000	113.66917	1.78000		15,881,718,003,840.00	139,698,000	457,250,000.00	
I2050	On 31/12/2050	Spot Bond	118.38700	1.98000	118.36875	1.98000		12,038,537,256,000.00	101,688,000	459,000,000.00	
IBC01	On 16/03/2015	Spot Bond	93.30000	0.00000	93.65000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	108.15425	6.31000	108.19151	6.28000		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	102.25467	0.00000	102.23691			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.95606	0.00000	100.93722			0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	100.38171	0.00000	100.36294			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.64826	0.00000	100.63093			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	101.27836	0.00000	101.26233			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	102.51687	6.76500	102.52481	6.73500		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	107.88146	6.81000	107.94331	6.78000		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	112.47102	7.15500	112.62443	7.11500		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	101.62500	6.69500	101.63585	6.66500		0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	99.93543	0.00000	99.91926			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	101.00115	0.00000	100.98400			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	107.38341	3.18000	107.36332	3.18000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.17140	6.63000	106.24359	6.60000			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.22099	0.00000	101.20425				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.30071	0.00000	101.28286				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	126.27225	0.03000	126.25954	0.03000			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	132.07538	1.01000	132.16241	1.00000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.27763	0.00000	100.25963				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.29049	0.00000	100.27168				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	107.12555	7.12500	107.27668	7.08500			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.79369	0.00000	100.77606				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.88657	0.00000	101.86888				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	101.05210	0.00000	101.03502			2,425,250,388,000.00	24,000,000	4,000,000.00	
IBL45	On 21/12/2018	Spot Bond	105.45650	7.37000	105.57531	7.34000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.18100	7.76500	99.28752	7.74000		892,629,000.00	9,000	24,000.00	
IBL48	On 19/03/2016	Spot Bond	100.57426	0.00000	100.55698				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	101.34534	7.08500	101.49213	7.04500			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	103.06995	100.00000	102.80362			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	99.98643	5.00000	99.97287	5.00000				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.98643	5.00000	99.97287	5.00000				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.05599	5.00000	101.04221	5.00000				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	99.98643	5.00000	99.97287	5.00000				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.37739	4.00000	100.36659	4.00000				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37340	0.00000	101.35000					0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30448	0.00000	101.28165					0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.37582	0.00000	100.35224					0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.37215	8.31000	111.42980	8.28000				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.32362	0.00000	100.30279					0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.32362	0.00000	100.30279					0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.22646	0.00000	101.20550					0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.93914	100.00000	7.91990				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	99.85125	0.00000	102.48750					0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.09351	0.00000	102.06327					0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.88216	0.00000	101.85204					0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.83006	8.31000	101.85995	8.28000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond			100.76599	0.00000	100.75036				604,595,940,000.00	6,000,000	1,000,000.00
IN05E	On 14/11/2013	Spot Bond			100.95639	0.00000	100.94090				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond			100.57319	0.00000	100.55802				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond			103.86457	7.97500	103.84408	7.95000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			100.57148	0.00000	100.54659				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond			99.92882	66.68250	99.92882	66.68250			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond			99.88616	5.20000	99.84353	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond			99.78676	5.20000	99.74422	5.20000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond			99.68755	5.20000	99.64510	5.20000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond			99.58067	5.30000	99.53749	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond			99.47998	5.30000	99.43689	5.30000			198,959,957,264.00	2,000,000	1,000,000.00
IND322	On 28/05/2013	Spot Bond			99.37949	5.30000	99.33649	5.30000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond			99.27921	5.30000	99.23629	5.30000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond			99.17144	5.35000	99.12821	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond			99.07064	5.35000	99.02750	5.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.86964	5.35000	98.82667	5.35000				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.17748	0.00000	101.16205				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	95.95960	100.00000	95.63758			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.18173	0.00000	101.16114				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.36877	0.00000	100.34511				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.70928	9.92767	103.71045	9.90863			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.07277	9.92767	102.07393	9.90863			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.57310	0.00000	100.55131				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	101.00328	0.00000	100.97653				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.56103	0.00000	100.53969				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.26250	6.50000	100.24498			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.61729	0.00000	100.59588				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.27375	0.00000	100.25660				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	90.33223	100.25042	90.11461			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.71654	0.00000	100.70160				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.71654	0.00000	100.70160				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.71291	100.00000	23.65353			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.17626	100.00000	15.13826			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.56029	0.00000	100.54547				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.44827	0.00000	100.43375				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.23737	0.00000	100.22250				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.23737	0.00000	100.22250				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.31913	0.00000	101.30463				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.87136	0.00000	100.85603				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.87136	0.00000	100.85603				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.87308	0.00000	100.85774				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.87481	0.00000	100.85945				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	99.97720	0.00000	99.97720				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.70251	0.00000	100.68818				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.70725	0.00000	100.69251				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.74460	0.00000	100.72912				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.60944	0.00000	100.59484				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.62019	0.00000	100.60533				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.62468	0.00000	100.60972				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.61467	0.00000	100.59701				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.44827	0.00000	100.43375				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.44178	0.00000	100.42705				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.43375	0.00000	100.41923				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	100.09264	0.00000	100.07624				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	100.08753	0.00000	100.07295				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.27823	0.00000	101.26194				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.29785	0.00000	101.28156				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.29785	0.00000	101.28156				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	100.03551	0.00000	100.01773				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	64.27015	100.00000	64.11445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	100.38851	0.00000	100.36414					0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.41285	0.00000	102.38144					0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.93769	0.00000	100.91648					0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.01159	0.00000	100.03371					0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.01277	0.00000	100.03447					0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.01360	0.00000	100.03502					0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.15616	7.32000	105.24090	7.29000				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.84705	6.42500	102.85248	6.40000				308,541,150.00	3,000	19,000.00
IPL5	On 28/09/2015	Spot Bond	100.96941	0.00000	100.94988					0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.40339	7.40500	109.53921	7.36500				1,750,454,240.00	16,000	12,608,000.00
IPL7	On 05/04/2018	Spot Bond	100.23770	0.00000	100.21869					0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.16330	0.00000	101.14015					0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.58439	0.00000	100.56218					0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.40463	7.49000	109.44429	7.46000				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.62028	0.00000	100.59842					0.00	0	15,000,000.00
IV016	On 06/12/2021	Spot Bond	100.93102	0.00000	100.90910					0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	121.28989	2.10000	121.36508	2.09000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	134.21622	3.08000	133.53915	3.12000				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.75013	0.00000	100.73450					0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.33563	0.00000	100.31398					0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	100.14634	0.00000	100.12452					0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	100.13261	0.00000	102.04727					0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.77634	0.00000	100.75502					0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.45857	0.00000	100.43713					0.00	0	3,000,000.00
IV02E	On 17/10/2013	Spot Bond	100.01527	0.00000	100.00000					0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	95.70442	2.79500	95.34311	2.83000				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	97.92604	2.79500	97.69466	2.83000				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.84362	0.00000	100.82108					0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.89445	0.00000	100.87897					0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.57319	0.00000	100.55802					0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.05193	10.44000	119.14304	10.41000				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.86593	0.00000	101.84176					0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	134.21622	3.08000	133.53915	3.12000				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA316	On 18/04/2013	Spot Bond	99.95728	5.20000	99.91459	5.20000			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.85774	5.20000	99.81514	5.20000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.75839	5.20000	99.71588	5.20000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.65925	5.20000	99.61682	5.20000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.55188	5.30000	99.50873	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.45125	5.30000	99.40818	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.35082	5.30000	99.30784	5.30000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.25059	5.30000	99.20770	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.14262	5.35000	99.09942	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	99.04187	5.35000	98.99876	5.35000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.94133	5.35000	98.89830	5.35000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.84099	5.35000	98.79805	5.35000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.25006	0.00000	100.23011				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.26284	0.00000	101.24241				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.43940	0.00000	101.42139				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.46860	0.00000	101.45046				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.37002	0.00000	101.35312				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.24281	0.00000	100.22477				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.60696	0.00000	100.58866				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.54629	0.00000	100.53014			54,998,820,630,000.00	547,000,000	470,000,000.00	
IVF002	On 01/08/2013	Spot Bond	101.17744	0.00000	101.16201				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.95853	0.00000	100.94371				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.22157	0.00000	101.20655				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.62469	100.00000	98.37309			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.96104	100.00000	59.81090			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	62.27811	100.00000	62.12389			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.91754	100.00000	58.77323			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.48103	0.00000	101.46219				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02	On 20/02/2016	Spot Bond	100.00000	9.90959	100.00000	9.88478			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.58097	100.00000	30.50524			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	100.05517	0.00000	100.00000	16.00662		9,405,185,724,508.00	94,000,000	450,000,000.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.88478	100.00000	9.86003			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	100.05815	0.00000	100.00000	9.75605		31,488,299,658,349.80	314,700,000	300,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	101.99668	100.00000	101.72686			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	101.66751	100.00000	101.39855			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	101.00622	0.00000	100.98506				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.74828	0.00000	101.72523				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	152.77960	7.44500	153.04916	7.42000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.10574	0.00000	100.08927				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.06412	0.00000	101.04661				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	101.93961	7.50500	102.06507	7.46500		2,650,429,860.00	26,000	4,076,000.00	
LGL03	On 03/04/2018	Spot Bond	100.65401	7.55500	100.79714	7.51500			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.99831	0.00000	100.97016				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.99127	10.56000	104.03007	10.53000			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	101.09522	0.00000	101.06434				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01U	On 24/04/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.13123	0.00000	101.11581					0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.10961	0.00000	100.09305					0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.92873	0.00000	99.91448					0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.76083	0.00000	98.74608					0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.64699	0.00000	99.63287					0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.23597	0.00000	99.22182					0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	98.59779	0.00000	98.58348					0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.71973	0.00000	99.70572					0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.10658	0.00000	99.09240					0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	100.00000	68.91036	100.00000	68.91035				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	100.01435	0.00000	100.03549					0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.84481	0.00000	100.82892					0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.25254	0.00000	101.23660					0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.17191	0.00000	100.15393					0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	100.03203	0.00000	100.01601					0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.61849	0.00000	100.60195					0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.28016	0.00000	100.26261					0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.65654	0.00000	100.64118					0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.32434	0.00000	100.30831					0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.35439	0.00000	100.33693					0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.53650	0.00000	101.51725					0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	64.88222	100.00000	66.41839				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	63.38301	100.00000	63.22430				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.40022	100.00000	55.26455				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.10644	100.00000	36.01898				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.09429	100.00000	31.01643				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.17130	100.00000	9.14908				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.39087	100.00000	22.33662				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.40217	7.29000	108.53211	7.26000				433,608,680.00	4,000	29,000.00
MCB3M	On 13/12/2014	Spot Bond	100.71148	0.00000	100.69136					0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.60430	0.00000	100.58718					0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.65788	0.00000	100.63926					0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.22043	0.00000	100.20344					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	100.22212	0.00000	100.20499				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.23049	0.00000	100.21272				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.85839	0.00000	101.83962				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.95241	0.00000	101.93267				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.29919	8.59000	100.27614	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.63135	9.34000	102.60547	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.81815	10.01000	102.79041	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.98013	6.13500	108.00247	6.11000			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.49095	0.00000	100.47358				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.51058	0.00000	100.49253				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.40526	8.11500	111.51321	8.09000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.25726	6.46000	105.30699	6.43000			0.00	0	25,300,000.00
MIIL01	On 31/05/2015	Spot Bond	100.90410	0.00000	100.88528				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	107.58871	7.56500	107.70996	7.52500			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.86412	0.00000	100.84612				0.00	0	2,500,000.00
MQB02	On 31/05/2017	Spot Bond	107.50243	7.26500	107.62549	7.22500			1,075,024,300.00	10,000	5,952,000.00
MTN02	On 13/07/2014	Spot Bond	107.34457	6.19500	107.35696	6.17000			2,576,269,680.00	24,000	581,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	108.28410	6.51000	108.32895	6.48000				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	113.13725	7.21000	113.26849	7.17000				905,098,000.00	8,000	2,563,000.00
MTN05	On 28/10/2013	Spot Bond	100.67142	6.07500	104.56340	6.04500				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.88773	0.00000	99.87370					0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.05568	0.00000	99.04158					0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.84345	0.00000	98.82934					0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.84039	100.00000	6.82327				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18122	100.00000	0.18077				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.16196	100.00000	7.14402				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.24965	100.00000	7.23150				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.66504	100.89771	6.64821				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.75285	100.61875	6.73585				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.99695	0.00000	100.98058					0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	101.00553	0.00000	100.98902					0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	101.01582	0.00000	100.99914					0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	101.04157	0.00000	101.02448					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	101.05883	0.00000	101.04147					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	101.07770	0.00000	101.06004					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	101.09485	0.00000	101.07691					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.10331	0.00000	101.08523					0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.20652	0.00000	101.18679					0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.32670	0.00000	101.30504					0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18122	100.00000		0.18077			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18122	100.00000		0.18077			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	108.19411	7.55000	108.27621		7.53500			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	100.42452	0.00000	100.40990					0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.81762	0.00000	101.80218					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	101.12506	0.00000	101.10844					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.48784	0.00000	101.47057					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	101.38133	0.00000	101.36504					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.87682	0.00000	100.85900					0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.83220	6.51000	109.88278		6.48000			3,075,301,600.00	28,000	7,359,000.00
NBK2B	On 15/09/2015	Spot Bond	101.12441	0.00000	101.10432					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	120.46489	7.54000	120.60868		7.51000			1,686,508,460.00	14,000	3,729,000.00
NBK4	On 28/10/2024	Spot Bond	34.68325	9.62000	34.76585		9.59500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On 19/04/2013	Spot Bond	99.98500	0.00000	99.97000				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	105.74130	6.56000	105.78017	6.53000			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	99.98208	0.00000	99.96425				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	99.98084	0.00000	99.96194				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.19539	6.55500	102.20463	6.52500			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.90599	0.00000	100.88983				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.45807	6.76000	107.52064	6.73000		2,578,993,680.00	24,000	4,682,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.42304	0.00000	100.40491				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	101.00935	0.00000	100.98963				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.42913	0.00000	100.40808				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.19707	0.00000	100.17657				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.01663	0.00000	100.03699				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.91105	0.00000	100.89163				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.33418	0.00000	82.31570				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.80974	0.00000	100.79143					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	99.87609	0.00000	99.85832					0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.86381	0.00000	99.84429					0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.47172	0.00000	101.45330					0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.01896	0.00000	100.03857					0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.31247	0.00000	78.29336					0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.83091	0.00000	100.81361					0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.55010	0.00000	100.53195					0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.54169	0.00000	100.52381					0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.25535	0.00000	100.23829					0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.18393	0.00000	101.16470					0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.52624	0.00000	100.50800					0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.49517	0.00000	100.47801					0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.17150	0.00000	100.15161					0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.48543	0.00000	100.46824					0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.26267	0.00000	100.24623					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	100.22965	0.00000	100.21322				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.04543	7.26000	108.09293	7.23000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.26019	6.12500	102.25411	6.10000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.76043	6.22500	103.76275	6.20000		1,556,406,450.00	15,000	3,324,000.00	
NED9	On 06/07/2017	Spot Bond	100.15488	0.00000	100.13860				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.32232	10.65500	124.47145	10.61500			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.57201	0.00000	111.55197				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	101.05961	0.00000	101.03567				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	161.46790	1.11000	161.50221	1.10000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.36220	7.16500	114.49049	7.14000			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.14760	0.00000	99.13238				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.59591	0.00000	100.57950				0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.19426	0.00000	99.17987				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.89047	7.79500	116.01254	7.77000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.95578	0.00000	100.93820				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.45721	0.00000	101.44160				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.84949	0.00000	100.83385				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.90494	0.00000	100.88828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	118.58482	7.99500	118.73635	7.97000				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.97087	0.00000	100.95301					0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.90345	0.00000	100.88683					0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.93341	0.00000	100.91623					0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.76569	8.19500	115.88453	8.17000				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	101.03078	0.00000	101.01182					0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.97538	0.00000	100.95744					0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.98584	0.00000	100.96770					0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.98587	0.00000	100.96773					0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.04116	0.00000	101.02179					0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.12065	0.00000	101.10004					0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.21792	0.00000	101.19552					0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.25494	0.00000	101.23186					0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.16377	0.00000	101.14236					0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.18758	3.25500	134.16221	3.25500				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.67808	5.76000	110.69172	5.73000				0.00	0	24,589,475.00
NRA018	On 30/11/2018	Spot Bond	128.54631	7.03000	128.67941	7.00000				0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	139.24707	7.30500	139.42553	7.28000			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	178.22343	1.00500	178.34814	0.99500			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	140.79004	8.12500	141.03501	8.10000		2,534,220,720,000.00	18,000,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	100.00000	0.00000	99.98624				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.99976	0.00000	99.98254				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.99979	0.00000	99.98306				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.84975	0.00000	101.83130				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.36106	0.00000	101.34356				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.88142	0.00000	99.86648				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	100.31491	0.00000	100.29827				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.50119	0.00000	100.48208				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.59915	100.00000	16.03552			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.64244	100.00000	16.08003			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.66841	100.00000	16.10675			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.29178	100.00000	16.74784			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	19.98440	100.00000	17.46018			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.31331	100.00000	21.91225			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	106.25414	6.11500	106.30866	6.08500		2,656,353,500.00	25,000	9,680,798.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.66827	100.00000	6.65157				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	98.42000	0.00000	99.04000					0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.58092	100.00000	28.51093				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.62716	100.00000	9.60384				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.62654	0.00000	100.60904					0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.89614	0.00000	99.87885					0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.76479	0.00000	100.74950					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	78.81765	100.00000	78.65713				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.80901	0.00000	100.79456					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.37028	0.00000	100.35205					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.30099	0.00000	101.28463					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.55564	0.00000	100.53921					0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.52858	0.00000	100.51260					0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.55623	0.00000	100.53943					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.89316	0.00000	100.87726				605,358,984,942.00	6,000,000	3,000,000.00	
PR2B1F	On 15/06/2014	Spot Bond	100.61153	0.00000	100.59309					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.57845	0.00000	100.56135					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.60227	0.00000	100.58411				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.60141	0.00000	100.58327				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.64650	0.00000	100.62703				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.60581	0.00000	100.58788				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.68504	0.00000	100.66443				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.68513	0.00000	100.66451				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.63769	0.00000	100.61882				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.75850	0.00000	100.73571				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.37150	0.00000	100.35455			22,081,730,000,000.00	220,000,000	97,000,000.00	
PRE1A2	On 27/01/2028	Spot Bond	100.38351	0.00000	100.36601				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.38891	0.00000	100.37117				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.40092	0.00000	100.38263				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.45253	0.00000	100.43188				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.46454	0.00000	100.44332				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.09428	0.00000	101.07651				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	112.20239	5.31000	112.22980	5.28000			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.52658	5.59500	92.54444	5.57000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	42.50307	6.86500	42.62562	6.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	119.51738	5.31000	119.57516	5.28000			436,449,995,126,440.00	385,738,000	4,655,940,516.00	
R158	On 15/09/2015	Spot Bond	119.51738	5.31000	119.57516	5.28000				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.35296	5.21000	88.40290	5.18000				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.45888	5.31000	126.54753	5.28000				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.11896	5.14000	84.19130	5.11000				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.53316	4.92500	103.52679	4.90000				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	133.39921	7.04500	133.63519	7.02000			819,896,122,074,200.00	642,480,507	0,839,571,222.00	
R187P	On 21/12/2026	Spot Bond	40.15143	6.78500	40.27707	6.76000				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	37.98879	6.70500	38.11701	6.68000				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	297.36653	0.60000	297.58698	0.59000			59,910,880,848,895.00	201,471,500	273,926,263.00	
R201	On 21/12/2014	Spot Bond	108.41018	5.22500	108.43603	5.20000			5,126,825,822,380.00	47,291,000	598,045,000.00	
R202	On 07/12/2033	Spot Bond	222.18347	1.56000	221.46280	1.58000			137,339,756,940,349.00	618,136,700	1,199,721,137.00	
R2023	On 28/02/2023	Spot Bond	110.02018	6.50000	110.11529	6.48500			467,740,893,453,800.00	251,410,000	3,578,579,000.00	
R203	On 15/09/2017	Spot Bond	110.54937	5.70500	110.69575	5.66500			592,511,016,191,520.00	359,696,000	4,946,059,485.00	
R204	On 21/12/2018	Spot Bond	112.38345	5.94000	112.51678	5.91000			356,142,366,365,850.00	168,993,000	6,315,568,686.00	
R2048	On 28/02/2048	Spot Bond	108.66927	8.10000	108.95492	8.07500			554,886,483,127,650.00	106,195,000	3,876,102,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	56.34112	100.00000	56.20313			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	103.51539	5.27500	103.52253	5.24500		85,118,634,889,200.00	822,280,000	2,014,680,000.00	
R207	On 15/01/2020	Spot Bond	108.04452	6.11500	108.16834	6.09000		206,650,638,084,168.00	912,643,400	4,025,100,000.00	
R208	On 31/03/2021	Spot Bond	103.58092	6.22500	103.72178	6.20000		592,509,123,684,971.00	720,253,534	0,261,546,218.00	
R209	On 31/03/2036	Spot Bond	83.08113	7.88500	83.29220	7.86000		356,965,552,346,700.00	296,590,000	6,232,457,913.00	
R210	On 31/03/2028	Spot Bond	169.93812	1.18000	169.05843	1.22000		8,445,584,687,760.00	49,698,000	367,768,939.00	
R211	On 31/01/2017	Spot Bond	129.52666	0.67000	129.51613	-0.67000		0.00	0	235,566,782.00	
R212	On 31/01/2022	Spot Bond	138.14647	0.44000	138.24032	0.43000		61,552,110,156,213.60	445,556,880	1,601,631,557.00	
R213	On 28/02/2031	Spot Bond	95.15336	7.59500	95.36674	7.57000		333,149,231,271,520.00	501,182,000	4,015,347,000.00	
R214	On 28/02/2041	Spot Bond	84.83668	7.93500	85.06178	7.91000		140,659,215,440,000.00	658,000,000	5,746,100,000.00	
R224C	On 15/09/2013	Spot Bond	97.99250	4.98500	97.98931	4.96000		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.54480	5.08500	95.55297	5.06000		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	93.03525	5.19500	93.05426	5.17000		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	90.38540	5.37000	90.42284	5.34000		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	88.35296	5.21000	88.40290	5.18000		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	86.30528	5.13000	86.36689	5.10000		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	84.11896	5.14000	84.19130	5.11000		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	99.10162	5.17000	99.09209	5.14500		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	96.55196	5.26000	96.55414	5.23500				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	94.05616	5.28000	94.06969	5.25500				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	91.71179	5.23000	91.73629	5.20500				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.27995	5.28000	89.32403	5.25000				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.27898	5.15000	87.33518	5.12000				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	85.14067	5.13000	85.20801	5.10000				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.83314	5.19000	82.91062	5.16000				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.14558	5.68000	79.26214	5.64000				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.78518	5.73000	76.91308	5.69000				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.84380	5.94500	73.94340	5.91500				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.79126	5.92500	71.89861	5.89500				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.80933	5.90500	69.92396	5.87500				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.85131	5.89500	67.97265	5.86500				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.08724	6.07500	65.18999	6.05000				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.26268	6.05500	63.37029	6.03000				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	60.96680	6.14500	61.07771	6.12000				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.29899	6.11500	59.41414	6.09000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	57.69363	6.08500	57.81273	6.06000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	56.14809	6.05500	56.27089	6.03000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	54.71391	6.01500	54.84032	5.99000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	53.33711	5.97500	53.46691	5.95000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	46.42608	6.98500	46.54284	6.96000			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	45.06228	6.94500	45.18114	6.92000			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	43.75549	6.90500	43.87628	6.88000			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	42.50307	6.86500	42.62562	6.84000			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	41.30251	6.82500	41.42668	6.80000			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	40.15143	6.78500	40.27707	6.76000			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	39.04756	6.74500	39.17456	6.72000			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	37.98879	6.70500	38.11701	6.68000			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.83936	0.00000	100.81182				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	100.01666	0.00000	100.03702				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	100.03014	0.00000	100.04585				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	101.10853	0.00000	101.08688				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	100.14292	0.00000	100.11813			100,142,923,021.00	1,000,000	1,000,000.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.77319	100.00000	2.76632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.77964	0.00000	100.76127				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.76781	0.00000	100.74983				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.77376	0.00000	100.75553				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.72657	0.00000	100.70855				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.37823	0.00000	100.35962				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.70469	0.00000	100.68584				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.48219	0.00000	100.46378				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	94.44883	100.00000	94.29035			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.61101	0.00000	100.59647				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.42271	0.00000	100.40699				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	99.99983	0.00000	99.98256				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	101.02172	0.00000	101.00360				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.22543	0.00000	100.20864				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.59764	0.00000	101.57833				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.34162	0.00000	101.32270				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.91410	0.00000	100.89959				0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.13179	0.00000	100.11715				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.80971	0.00000	100.79140				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	102.57218	0.00000	102.54533				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.45593	0.00000	100.42731				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.38009	0.00000	102.34831				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.11824	0.00000	102.09001				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	102.11824	0.00000	102.09001				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	100.03827	0.00000	100.01914				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.04555	0.00000	101.02521				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.75139	0.00000	100.73074				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.16209	0.00000	100.14096				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.60930	0.00000	100.58096				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.68297	0.00000	100.65126				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.68316	0.00000	100.66506				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	101.00327	0.00000	100.97652				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.92301	0.00000	99.90375				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.64657	12.64500	103.72473	12.62000			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.89317	0.00000	100.87105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	101.04381	0.00000	101.02211				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	58.32994	100.00000	58.18388			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.15076	0.00000	101.12829				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.23876	5.25000	101.22426			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.04009	100.00000	1.03755			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.64786	100.00000	5.63403			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.41918	100.00000	10.39308			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.33029	0.00000	106.28456				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.04050	7.58500	114.17852	7.56000		684,243,000.00	6,000	18,771,000.00	
SBC2	On 28/04/2016	Spot Bond	101.79678	0.00000	102.99199				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.61222	6.61000	117.69365	6.58000			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	101.03810	0.00000	101.01788				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	110.92695	7.75500	111.06379	7.71500			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.90678	0.00000	99.88815				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.67608	0.00000	100.65573				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.55082	0.00000	101.53049			406,203,280,000.00	4,000,000	2,000,000.00	
SBK18	On 24/10/2020	Spot Bond	99.88232	0.00000	99.86271				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	99.88498	0.00000	99.86578				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.67553	6.61000	109.71607	6.58000			987,079,770.00	9,000	14,557,000.00
SBK9	On 10/04/2018	Spot Bond	103.69558	7.54000	103.80004	7.51000			622,173,480.00	6,000	6,573,000.00
SBK111	On 09/04/2014	Spot Bond	129.86388	0.93000	129.84762	0.93000			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.30723	0.90120	162.29506	-0.90120			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.95384	6.77000	116.00476	6.74000			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	116.28947	6.63000	116.34103	6.60000			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	116.45776	6.56000	116.50965	6.53000			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	105.02013	7.10500	105.15347	7.06500			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	116.10951	6.70500	116.16073	6.67500			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	116.19345	6.67000	116.24483	6.64000			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.60693	0.00000	100.58863				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.55928	0.00000	100.54679				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.54955	0.00000	100.52614				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.28647	0.00000	100.26669				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.31495	0.00000	100.29328				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.76366	100.00000	64.60149			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	108.73423	6.75500	108.87312	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
SBS14	On 07/02/2014	Spot Bond	101.18019	0.00000	101.16298					0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.48219	0.00000	100.46609					0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.49289	0.00000	100.47409					0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.49703	100.00000	1.49370				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.45541	0.00000	100.43593					0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	116.93226	7.87500	117.06933	7.85000				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	114.72415	8.69500	114.90460	8.67000				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.23785	0.00000	101.21774					0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.47414	0.00000	101.45788					0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.92502	0.00000	100.90700					0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.95331	0.00000	100.93474					0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.50079	7.43000	110.62997	7.40000			4,309,530,810.00	39,000	2,011,000.00	
SBS3	On 25/05/2026	Spot Bond	106.95321	7.74500	107.13975	7.72000				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.76808	7.92500	107.90272	7.90000			969,912,720.00	9,000	78,000.00	
SBS9	On 07/07/2016	Spot Bond	117.28838	6.49000	117.36129	6.46000			1,759,325,700.00	15,000	328,000.00	
SBSI10	On 03/07/2013	Spot Bond	122.25718	0.70000	122.24265	0.70000				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	284.22050	1.13000	284.42486	1.12000				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
SBSI12	On 31/01/2017	Spot Bond	126.27225	0.03000	126.25954	0.03000				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.16000	0.00000	112.13000					0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.82089	100.00000	3.81163				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.00000	82.63494					0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.69252	0.60000	123.67811	0.60000				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.26250	6.50000	100.24498				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.66268	0.00000	100.64176					0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.36695	0.00000	100.34888					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	100.39526	0.00000	100.37583					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.78579	0.00000	100.76502					0.00	0	10,000,000.00
SHS05	On 29/06/2017	Spot Bond	105.95223	7.80500	106.07398	7.76500				953,570,070.00	9,000	63,000.00
SHS06	On 12/12/2017	Spot Bond	101.52652	0.00000	101.50659					0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	100.14798	0.00000	100.12860					0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.75492	6.01500	102.74660	5.99000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.55586	6.61000	110.62935	6.58000				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.43515	6.22500	103.42269	6.20000				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	104.82903	7.15500	104.96193	7.11500				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.15753	0.00000	101.14048					0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.99603	0.00000	100.97804					0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.18939	0.00000	101.17208					0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	101.00370	0.00000	100.98558					0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.31664	7.00500	110.41393	6.96500				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.38038	0.00000	100.36390					0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.32162	0.00000	101.30710					0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	100.00000	15.55521	100.00000	15.50612				51,000,000,000,000.00	510,000,000	255,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	100.00000	9.14840	100.00000	9.11953		99,500,000,000,000.00	995,000,000	500,000,000.00	
SSA06	On 16/04/2020	Spot Bond	8.06000	100.04318	8.06000	100.02159		18,974,199,140,000.00	354,119,000	745,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.93059	0.00000	100.91076			0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	100.46085	0.00000	100.44024			0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	99.87138	0.00000	99.85294			0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	94.00580	7.83300	94.12632	7.80800		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	93.65914	7.89500	93.77894	7.87000		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	106.38733	6.47000	106.40889	6.44500		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	101.19132	7.37500	101.30172	7.35000		0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	100.60024	0.00000	100.58045			0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	105.86606	6.88500	106.00139	6.84500		0.00	0	0.00	
SSN010	On 15/09/2015	Spot Bond	117.30403	6.21000	117.35753	6.18000		0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	108.97431	1.54500	108.56014	1.58000		0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	107.72026	6.89000	107.84378	6.86000		0.00	0	0.00	
SYN911	On 19/07/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432		0.00	0	0.00	
SYN913	On 19/07/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432		0.00	0	0.00	
SYN923	On 21/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809		0.00	0	0.00	
SYN924	On 22/08/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	99.98571	0.00000	99.97143					0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.88592	0.00000	99.87166					0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.78587	0.00000	99.77160					0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.64333	0.00000	99.62907					0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.62860	0.00000	99.61432					0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.59977	0.00000	99.58547					0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.59995	0.00000	99.58566					0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.54279	0.00000	99.52850					0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.51437	0.00000	99.50009					0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.88590	0.00000	99.87164					0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.51435	0.00000	99.50006					0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.44277	0.00000	99.42849					0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.41360	0.00000	99.39929					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN985	On 07/06/2013	Spot Bond	99.28217	0.00000	99.26781				0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	99.10759	0.00000	99.09319				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.91332	0.00000	99.89887				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.49540	0.00000	98.48079				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.53823	5.87000	115.59397	5.84000			0.00	0	113,272,279.00
SZ25	On 30/09/2025	Spot Bond	111.53616	7.60500	111.72746	7.58000			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	45.80954	100.00000	45.70703			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.95116	100.00000	29.87699			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.08527	100.00000	16.04500			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.00377	6.48500	102.01289	6.45500			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.84612	0.00000	99.83213			399,384,493,776.00	4,000,000	1,000,000.00	
TFS109	On 14/06/2013	Spot Bond	99.19617	0.00000	99.18207			0.00	0	0.00	
TFS78	On 18/04/2013	Spot Bond	100.00000	0.00000	99.98489			0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	99.82828	0.00000	101.28837			0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	108.12807	6.56000	108.19953	6.53000		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
TFS90A	On 05/12/2013	Spot Bond	100.68305	0.00000	100.66717				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.93703	0.00000	100.92102				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.99520	0.00000	100.97885				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	100.00000	0.00000	99.98226				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	100.00000	0.00000	99.98171				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.92789	7.83000	101.90627	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	0.00000	99.98256				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	0.00000	99.98188				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.70963	0.00000	101.69008				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	99.98256				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	99.98188				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.76437	7.16000	101.74459	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	100.00000	0.00000	99.98053				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	0.00000	99.98064				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	100.00000	0.00000	99.97801				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	0.00000	99.97837				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	100.00000	0.00000	99.96761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	100.00000	0.00000	99.96885				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	99.99993	0.00000	99.98280				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.76975	101.06155	5.75532			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	100.00000	0.00000	99.98267				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.22616	0.00000	104.20824				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	100.00000	0.00000	99.98021				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	100.00000	0.00000	99.97911				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	100.00000	0.00000	99.96750				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	99.99995	0.00000	99.98359				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	99.99994	0.00000	99.98321				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	99.99994	0.00000	99.98293				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	99.99994	0.00000	99.98321				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	99.99994	0.00000	99.98293				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	99.99993	0.00000	99.98280				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	99.99995	0.00000	99.98337				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	99.99994	0.00000	99.98293				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	99.99991	0.00000	99.98142				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	99.99991	0.00000	99.98142				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond		99.99991	0.00000	99.98142				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		99.99986	0.00000	99.97922				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		99.99985	0.00000	99.97867				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		99.99986	0.00000	99.97936				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		99.99953	0.00000	99.96832				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		99.99950	0.00000	99.96763				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		99.99951	0.00000	99.96791				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		100.47343	0.00000	100.45745				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		114.19894	7.26000	114.23549	7.23000			1,027,790,460.00	9,000	1,653,000.00
TL20	On 22/02/2020	Spot Bond		99.28429	6.29000	99.40237	6.26500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		114.07872	6.64500	114.22343	6.60500			3,080,125,440.00	27,000	996,000,000.00
TN20	On 17/09/2020	Spot Bond		119.44467	7.22500	119.57969	7.20000			360,842,348,070.00	3,021,000	269,000,000.00
TN23	On 06/11/2023	Spot Bond		128.36953	7.53000	128.46780	7.51500			0.00	0	109,630,000.00
TN25	On 19/08/2025	Spot Bond		112.67083	8.05500	112.85443	8.03000			0.00	0	244,700,000.00
TN27	On 14/11/2027	Spot Bond		110.52675	8.10500	110.59117	8.09500			1,550,911,356,000.00	14,032,000	35,700,000.00
TORQ1	On 15/04/2022	Spot Bond		101.06768	0.00000	101.05012				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		101.09292	0.00000	101.07494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	101.12488	0.00000	101.10637				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.12825	0.00000	101.10968				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.28624	0.00000	101.26507				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.61328	0.00000	101.58669				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.21360	0.00000	100.19714				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.22227	0.00000	100.20514				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.22747	0.00000	100.20994				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.66860	10.00000	99.64104			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.67683	9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.68490	100.00000	9.65910			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.75495	0.00000	99.73861				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93515	0.00000	99.93422				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.40093	0.00000	99.38666				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.39741	0.00000	98.38310				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.66004	0.00000	95.64528				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.99833	0.00000	100.98386				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.92598	0.00000	100.91152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC003	On 16/05/2013	Spot Bond	100.89705	0.00000	100.88258				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.73817	0.00000	100.72370				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.18966	0.00000	100.17507				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	100.13130	0.00000	100.11671				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	100.10212	0.00000	100.08753				0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	100.04377	0.00000	100.00000	82.53703		10,204,464,246,546.00	102,000,000	36,000,000.00	
TWC009	On 12/07/2013	Spot Bond	100.00000	81.11111	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	84.60379	100.00000	84.41324			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	101.10133	0.00000	101.08412				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.93124	0.00000	100.91669				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	119.30054	7.62500	119.43894	7.60000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	100.76071	0.00000	99.96412				0.00	0	20,000,000.00
UTR042	On 19/04/2016	Spot Bond	99.98071	0.00000	99.96153				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.22325	0.00000	100.20013				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	108.76014	8.04500	108.88963	8.00500			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.10858	100.00000	64.94554			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.37031	100.00000	65.20662			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.45756	100.00000	65.29365			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.31337	0.00000	100.29840				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.33229	0.00000	100.31588				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.21038	0.00000	101.19239			60,726,227,899.80		600,000	100,000.00
VKE02	On 08/05/2016	Spot Bond	101.25546	0.00000	101.23681				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.25740	0.00000	101.23872				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.37255	0.00000	100.35421				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.38395	0.00000	100.36507				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.69580	0.00000	100.68160				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.34000	0.00000	127.35000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.04402	5.67000	124.11960	5.64000		992,352,160.00		8,000	148,448,875.00
WS05	On 01/08/2018	Spot Bond	248.53456	0.36000	248.51222	-0.36000			0.00	0	30,060,000.00
WSP1	On 28/05/2015	Spot Bond	109.94976	5.71000	109.99410	5.68000			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	113.47980	6.21000	113.61270	6.17000			0.00	0	80,150,000.00
WSP3	On 28/05/2019	Spot Bond	115.96327	6.49500	116.10366	6.46500			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	116.09501	6.74000	116.22413	6.71500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	117.26993	6.76500	117.41587	6.74000			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	98.11300	5.20000	98.10826	5.17500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	96.84160	5.26000	96.84243	5.23500			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	89.19810	5.26000	89.24279	5.23000			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	95.19202	5.25000	95.20065	5.22500			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.95161	5.26000	93.96570	5.23500			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.96459	5.19000	88.01668	5.16000			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.98090	5.24000	92.00403	5.21500			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.18530	5.26000	89.23007	5.23000			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.79697	5.88500	68.91557	5.85500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03888	100.00000	0.03880			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.76301	100.00000	11.74069			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.06947	100.00000	11.04846			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.06947	100.00000	11.04846			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.89617	100.00000	9.87739			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>									1,683,045,791,390,280.00	,913,017,449	91 361 919 951.00
<b>Grand Total:</b>									13,046,398,336,910.00	113,107,293	91 363 849 207.00