



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/04/2013

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	9.25620	9.25620	9.23830	9.23830		12.48	395,230,483.80	42,699	476,926.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	19.76720	0.01977	21.26240	0.02126	19.767	17.13	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,013.56720	1.01357	1,032.96240	1.03296	1,013.567	17.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	7.16740	0.00717	7.98400	0.00798	7.167	20.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,600.96740	1.60097	1,619.68400	1.61968	1,600.967	20.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	5.80200	0.00580	6.50580	0.00651	5.802	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,749.60200	1.74960	1,768.20580	1.76821	1,749.602	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	44.84640	0.04485	46.35900	0.04636	44.846	15.09	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	638.64640	0.63865	658.05900	0.65806	638.646	15.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	41.10710	0.04111	42.66740	0.04267	41.107	15.29	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	674.90710	0.67491	694.36740	0.69437	674.907	15.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	32.54220	0.03254	34.16350	0.03416	32.542	15.86	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	776.34220	0.77634	795.86350	0.79586	776.342	15.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	130.73200	0.13073	128.96800	0.12897	130.732	13.09	653,660.00	5,000	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	274.53200	0.27453	290.66800	0.29067	274.532	13.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	102.49940	0.10250	102.03110	0.10203	102.499	13.50	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	346.29940	0.34630	363.73110	0.36373	346.299	13.50	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	62.72170		0.06272	63.87200	0.06387	62.722	14.32		0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	506.52170		0.50652	525.57200	0.52557	506.522	14.32		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	174.08340		0.17408	170.27940	0.17028	174.083	12.60		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	197.88340		0.19788	211.97940	0.21198	197.883	12.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	166.06220		0.16606	162.63500	0.16264	166.062	12.69		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	209.86220		0.20986	224.33500	0.22433	209.862	12.69		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	147.43620		0.14744	144.88590	0.14489	147.436	12.89		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	241.23620		0.24124	256.58590	0.25659	241.236	12.89		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	222.94180		0.22294	216.87660	0.21688	222.942	12.44		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	146.74180		0.14674	158.57660	0.15858	146.742	12.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	212.16460		0.21216	206.58500	0.20659	212.165	12.45		137,694.83	649	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	155.96460		0.15596	168.28500	0.16828	155.965	12.45		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	186.75100		0.18675	182.35900	0.18236	186.751	12.48		0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	180.55100		0.18055	194.05900	0.19406	180.551	12.48		0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	335.45700		0.33546	324.98550	0.32499	335.457	12.33		0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	79.25700		0.07926	86.68550	0.08669	79.257	12.33		396,285.00	5,000	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	269.54190		0.26954	261.49750	0.26150	269.542	12.39		0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	113.34190		0.11334	123.19750	0.12320	113.342	12.39		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	239.76540		0.23977	232.96070	0.23296	239.765	12.42		0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	133.56540		0.13357	144.66070	0.14466	133.565	12.42		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	525.31940		0.52532	510.32360	0.51032	525.319	12.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	29.11940		0.02912	32.02360	0.03202	29.119	12.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	490.17930		0.49018	475.66590	0.47567	490.179	12.21		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	33.97930		0.03398	37.36590	0.03737	33.979	12.21		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	448.93390		0.44893	435.28730	0.43529	448.934	12.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	42.73390		0.04273	46.98730	0.04699	42.734	12.24		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	579.18580		0.57919	563.56250	0.56356	579.186	12.51		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	22.98580		0.02299	25.26250	0.02526	22.986	12.51		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	543.12980		0.54313	527.91220	0.52791	543.130	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	26.92980		0.02693	29.61220	0.02961	26.930	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	534.20520		0.53421	519.09760	0.51910	534.205	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	28.00520		0.02801	30.79760	0.03080	28.005	12.36	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	766.23240		0.76623	749.22960	0.74923	766.232	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	10.03240		0.01003	10.92960	0.01093	10.032	13.12	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	671.50060		0.67150	655.06450	0.65506	671.501	12.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	15.30060		0.01530	16.76450	0.01676	15.301	12.81	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	597.41570		0.59742	581.60690	0.58161	597.416	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	21.21570		0.02122	23.30690	0.02331	21.216	12.57	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,056.26650		2.05627	2,038.36910	2.03837	2,056.266	18.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.06650		0.00007	0.06910	0.00007	0.067	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.37180		9.37180	9.35470	9.35470		13.54	459,218.20	49	61,269.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	107.82470		0.10782	109.09470	0.10909	107.825	16.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,056.02470		1.05602	1,074.39470	1.07439	1,056.025	16.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	56.70740		0.05671	57.95600	0.05796	56.707	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,684.90740		1.68491	1,703.25600	1.70326	1,684.907	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	182.26580		0.18227	182.71150	0.18271	182.266	15.11	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	660.46580		0.66047	678.01150	0.67801	660.466	15.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	171.92640		0.17193	172.52210	0.17252	171.926	15.28	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	700.12640		0.70013	717.82210	0.71782	700.126	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	122.60650		0.12261	123.77030	0.12377	122.606	16.31	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	950.80650		0.95081	969.07030	0.96907	950.806	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	235.29110		0.23529	234.68470	0.23468	235.291	14.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	503.49110		0.50349	519.98470	0.51998	503.491	14.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	232.40190		0.23240	231.85770	0.23186	232.402	14.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	510.60190		0.51060	527.15770	0.52716	510.602	14.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	229.55000		0.22955	229.06920	0.22907	229.550	14.51	0.00	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	517.75000	0.51775	534.36920	0.53437	517.750	14.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	360.34850	0.36035	356.69790	0.35670	360.348	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	288.54850	0.28855	301.99790	0.30200	288.548	13.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	337.22850	0.33723	334.26300	0.33426	337.228	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	315.42850	0.31543	329.56300	0.32956	315.428	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	316.93110	0.31693	314.44910	0.31445	316.931	13.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	345.13110	0.34513	359.74910	0.35975	345.131	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	708.65130	0.70865	697.12050	0.69712	708.651	12.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	86.85130	0.08685	92.42050	0.09242	86.851	12.91	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	526.44710	0.52645	518.34320	0.51834	526.447	12.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	154.64710	0.15465	163.64320	0.16364	154.647	12.91	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	410.42190	0.41042	405.33560	0.40534	410.422	13.27	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	238.62190	0.23862	250.63560	0.25064	238.622	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,074.90380	2.07490	2,057.99660	2.05800	2,074.904	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.10380	0.00310	3.29660	0.00330	3.104	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	919.40780	0.91941	905.34790	0.90535	919.408	13.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	47.60780	0.04761	50.64790	0.05065	47.608	13.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	749.22240	0.74922	737.11340	0.73711	749.222	12.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	77.42240	0.07742	82.41340	0.08241	77.422	12.97	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.47890	9.47890	9.46370	9.46370		14.47	720,396.40	76	22,681.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	224.36490	0.22436	225.20100	0.22520	224.365	16.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,015.46490	1.01546	1,031.50100	1.03150	1,015.465	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	130.59970	0.13060	131.86050	0.13186	130.600	18.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,651.69970	1.65170	1,668.16050	1.66816	1,651.700	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	667.06050	0.66706	660.43880	0.66044	667.061	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	216.06050	0.21606	224.63880	0.22464	216.060	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	570.43350	0.57043	566.34590	0.56635	570.433	13.78	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	291.53350	0.29153	302.64590	0.30265	291.533	13.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	366.15720	0.36616	365.10810	0.36511	366.157	14.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	577.25720	0.57726	591.40810	0.59141	577.257	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	733.90550	0.73391	725.14340	0.72514	733.906	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	182.90550	0.18291	189.34340	0.18934	182.905	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	700.01540	0.70002	691.48920	0.69149	700.015	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	199.01540	0.19902	205.68920	0.20569	199.015	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	685.33440	0.68533	676.90820	0.67691	685.334	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	206.43440	0.20643	213.20820	0.21321	206.434	13.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,514.04430	1.51404	1,500.12200	1.50012	1,514.044	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	35.14430	0.03514	36.42200	0.03642	35.144	14.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	861.77960	0.86178	852.15780	0.85216	861.780	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	132.87960	0.13288	138.45780	0.13846	132.880	13.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	753.21510	0.75322	744.31970	0.74432	753.215	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	174.31510	0.17432	180.61970	0.18062	174.315	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,090.31150	2.09031	2,075.81860	2.07582	2,090.311	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.41150	0.01141	12.11860	0.01212	11.412	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.59410	9.59410	9.58110	9.58110		15.06	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	302.19940	0.30220	303.77280	0.30377	302.199	17.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,208.09940	1.20810	1,222.67280	1.22267	1,208.099	17.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	225.63010	0.22563	227.41570	0.22742	225.630	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,631.53010	1.63153	1,646.31570	1.64632	1,631.530	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	551.86560	0.55187	551.27050	0.55127	551.866	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	547.76560	0.54777	560.17050	0.56017	547.766	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	547.96580	0.54797	547.42610	0.54743	547.966	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	553.86580	0.55387	566.32610	0.56633	553.866	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	544.13930	0.54414	543.64010	0.54364	544.139	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	560.03930	0.56004	572.54010	0.57254	560.039	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,471.36800	1.47137	1,460.93810	1.46094	1,471.368	14.40	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
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	77.26800		0.07727	79.83810	0.07984	77.268	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,052.52540		1.05253	1,044.94270	1.04494	1,052.525	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	158.42540		0.15843	163.84270	0.16384	158.425	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	703.19510		0.70320	700.47190	0.70047	703.195	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	359.09510		0.35910	369.37190	0.36937	359.095	14.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,929.38750		1.92939	1,917.36990	1.91737	1,929.388	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	35.28750		0.03529	36.26990	0.03627	35.288	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.66450		9.66450	9.64940	9.64940		15.44	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	665.58770		0.66559	663.99430	0.66399	665.588	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	601.08770		0.60109	614.59430	0.61459	601.088	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	661.64420		0.66164	660.10190	0.66010	661.644	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	607.14420		0.60714	620.70190	0.62070	607.144	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	669.55370		0.66955	667.91280	0.66791	669.554	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	595.05370		0.59505	608.51280	0.60851	595.054	15.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.75510		9.75510	9.73020	9.73020		15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,448.40390		1.44840	1,432.81190	1.43281	1,448.404	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	243.30390		0.24330	252.61190	0.25261	243.304	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	852.64090		0.85264	845.66720	0.84567	852.641	15.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	697.54090		0.69754	715.46720	0.71547	697.541	15.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,887.10540		1.88711	1,867.54940	1.86755	1,887.105	14.92	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	132.00540		0.13201	137.34940	0.13735	132.005	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,524.33300		1.52433	1,507.93940	1.50794	1,524.333	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	219.23300		0.21923	227.73940	0.22774	219.233	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,486.14060		1.48614	1,470.14370	1.47014	1,486.141	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	231.04060		0.23104	239.94370	0.23994	231.041	14.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.60450		10.60450	10.49020	10.49020		17.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,894.14640		1.89415	1,812.20070	1.81220	1,894.146	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	439.64640		0.43965	472.00070	0.47200	439.646	15.69	0.00	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	1,862.69880		1.86270	1,781.27190	1.78127	1,862.699	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	458.19880		0.45820	491.07190	0.49107	458.199	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,831.70250		1.83170	1,750.77560	1.75078	1,831.703	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	477.20250		0.47720	510.57560	0.51058	477.203	15.76	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.25620		9.25620	9.23830	9.23830		12.48	92,562.00	10	965.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	54,312.97810		0.54313	52,791.06810	0.52791	54,312.978	12.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,692.97810		0.02693	2,961.06810	0.02961	2,692.978	12.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	53,420.51850		0.53421	51,909.60560	0.51910	53,420.518	12.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,800.51850		0.02801	3,079.60560	0.03080	2,800.518	12.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	52,531.94490		0.52532	51,032.27640	0.51032	52,531.945	12.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2,911.94490		0.02912	3,202.27640	0.03202	2,911.945	12.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.37180		9.37180	9.35470	9.35470		13.54	0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	59,997.25840		0.59997	59,023.30780	0.59023	59,997.258	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,817.25840		0.11817	12,553.30780	0.12553	11,817.258	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	59,250.82310		0.59251	58,290.53740	0.58291	59,250.823	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,070.82310		0.12071	12,820.53740	0.12821	12,070.823	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	58,564.99430		0.58565	57,619.42570	0.57619	58,564.994	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,384.99430		0.12385	13,149.42570	0.13149	12,384.994	12.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.47890		9.47890	9.46370	9.46370		14.47	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	43,751.42950		0.43751	43,554.17690	0.43554	43,751.430	14.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	44,861.42950		0.44861	46,184.17690	0.46184	44,861.430	14.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	43,350.71050		0.43351	43,169.55150	0.43170	43,350.710	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	45,460.71050		0.45461	46,799.55150	0.46800	45,460.710	14.47	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	42,965.25180		0.42965	42,788.78360	0.42789	42,965.252	14.50	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	46,075.25180		0.46075	47,418.78360	0.47419	46,075.252	14.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.08700		14.08700	14.12650	14.12650		10.88	0.00	0	19,613.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,089.49110		2.08949	2,128.78670	2.12879	2,089.491	16.87	0.00	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	2.49110		0.00249	2.28670	0.00229	2.491	16.87	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,107.23980		1.10724	1,144.87670	1.14488	1,107.240	13.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	20.23980		0.02024	18.37670	0.01838	20.240	13.29	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	420.09440		0.42009	448.76690	0.44877	420.094	10.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	123.09440		0.12309	112.26690	0.11227	123.094	10.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	24.38690		0.02439	27.64750	0.02765	24.387	13.91	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,237.38690		1.23739	1,201.14750	1.20115	1,237.387	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	130.86810		0.13087	144.90760	0.14491	130.868	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	443.86810		0.44387	418.40760	0.41841	443.868	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	76.51570		0.07652	86.24860	0.08625	76.516	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	639.51570		0.63952	609.74860	0.60975	639.516	11.80	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	54.74290		0.05474	62.42610	0.06243	54.743	12.05	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	767.74290		0.76774	735.92610	0.73593	767.743	12.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	413.26800		0.41327	441.70540	0.44171	413.268	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	126.26800		0.12627	115.20540	0.11521	126.268	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	406.50030		0.40650	434.70220	0.43470	406.500	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	129.50030		0.12950	118.20220	0.11820	129.500	10.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	148.11400		0.14811	163.35070	0.16335	148.114	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	401.11400		0.40111	376.85070	0.37685	401.114	11.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.25670		14.25670	14.29840	14.29840		12.22	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	275.31280		0.27531	288.61890	0.28862	275.313	13.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	778.61280		0.77861	750.21890	0.75022	778.613	13.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	280.78030		0.28078	294.28270	0.29428	280.780	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	764.08030		0.76408	735.88270	0.73588	764.080	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	278.03350		0.27803	291.43740	0.29144	278.033	13.00	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	771.33350		0.77133	743.03740	0.74304	771.334	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.41600		14.41600	14.46150	14.46150		12.59	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	414.67100		0.41467	433.92750	0.43393	414.671	13.31	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	908.67100	0.90867	882.42750	0.88243	908.671	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	420.58450	0.42058	440.03360	0.44003	420.584	13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	894.58450	0.89458	868.53360	0.86853	894.584	13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	417.61700	0.41762	436.97200	0.43697	417.617	13.30	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	901.61700	0.90162	875.47200	0.87547	901.617	13.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.58970	14.58970	14.63910	14.63910		12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	848.86000	0.84886	896.74020	0.89674	848.860	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	569.16000	0.56916	567.64020	0.56764	569.160	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	858.62260	0.85862	906.64410	0.90664	858.623	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	558.92260	0.55892	557.54410	0.55754	558.923	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	853.73190	0.85373	901.68030	0.90168	853.732	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	564.03190	0.56403	562.58030	0.56258	564.032	12.69	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09490	0.09490	0.09450	0.09450		21.03	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	613.89650	0.00614	580.16660	0.00580	613.897	21.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	123.89650	0.00124	130.16660	0.00130	123.896	21.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	142.57270	0.00143	132.26360	0.00132	142.573	21.83	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	652.57270	0.00653	682.26360	0.00682	652.573	21.83	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	24.80140	0.00025	23.32680	0.00023	24.801	23.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,534.80140	0.01535	1,573.32680	0.01573	1,534.801	23.77	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09610	0.09610	0.09580	0.09580		20.54	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	836.77720	0.00837	811.01170	0.00811	836.777	19.65	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	226.77720	0.00227	231.01170	0.00231	226.777	19.65	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	346.20060	0.00346	334.77530	0.00335	346.201	20.54	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	736.20060	0.00736	754.77530	0.00755	736.201	20.54	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	137.93580	0.00138	134.18320	0.00134	137.936	22.29	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,527.93580	0.01528	1,554.18320	0.01554	1,527.936	22.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.07380	12.07380	12.13720	12.13720		12.10	18,171,069.00	1,505	68,326.00

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	12.50	Call	99.88290		0.09988	120.61450	0.12061	99.883	13.26	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	526.08290		0.52608	483.41450	0.48341	526.083	13.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	76.20190		0.07620	93.47100	0.09347	76.202	13.60	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	632.40190		0.63240	586.27100	0.58627	632.402	13.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	59.95540		0.05996	74.11710	0.07412	59.955	13.97	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	736.15540		0.73616	686.91710	0.68692	736.155	13.97	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	390.35630		0.39036	437.54890	0.43755	390.356	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	116.55630		0.11656	100.34890	0.10035	116.556	12.00	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	222.12590		0.22213	256.54730	0.25655	222.126	12.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	248.32590		0.24833	219.34730	0.21935	248.326	12.23	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	183.10650		0.18311	213.73390	0.21373	183.107	12.49	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	309.30650		0.30931	276.53390	0.27653	309.307	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	835.01250		0.83501	895.16270	0.89516	835.013	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	21.21250		0.02121	17.96270	0.01796	21.213	12.49	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	705.49910		0.70550	764.25630	0.76426	705.499	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	31.69910		0.03170	27.05630	0.02706	31.699	12.03	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	460.43090		0.46043	510.70120	0.51070	460.431	11.96	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	86.63090		0.08663	73.50120	0.07350	86.631	11.96	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	853.81870		0.85382	914.13140	0.91413	853.819	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	20.01870		0.02002	16.93140	0.01693	20.019	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	844.40690		0.84441	904.63950	0.90464	844.407	12.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	20.60690		0.02061	17.43950	0.01744	20.607	12.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.23330		12.23330	12.29880	12.29880		13.01	0.00	0	17,674.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	362.54640		0.36255	401.67730	0.40168	362.546	13.22	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	479.24640		0.47925	452.87730	0.45288	479.246	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	216.73790		0.21674	244.52800	0.24453	216.738	14.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	833.43790		0.83344	795.72800	0.79573	833.438	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	519.02570		0.51903	567.18980	0.56719	519.026	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	295.72570		0.29573	278.38980	0.27839	295.726	12.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	472.26320		0.47226	518.53560	0.51854	472.263	12.84	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	338.96320		0.33896	319.73560	0.31974	338.963	12.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	401.63440		0.40163	444.65390	0.44465	401.634	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	418.33440		0.41833	395.85390	0.39585	418.334	13.01	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	815.08060		0.81508	873.69840	0.87370	815.081	12.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	131.78060		0.13178	124.89840	0.12490	131.781	12.40	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	529.87380		0.52987	578.44970	0.57845	529.874	12.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	286.57380		0.28657	269.64970	0.26965	286.574	12.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	524.42890		0.52443	572.79930	0.57280	524.429	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	291.12890		0.29113	273.99930	0.27400	291.129	12.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.38290		12.38290	12.45180	12.45180		13.71	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,296.85190		1.29685	1,358.72370	1.35872	1,296.852	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	113.95190		0.11395	106.92370	0.10692	113.952	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,104.37480		1.10437	1,163.78490	1.16378	1,104.375	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	164.47480		0.16447	154.98490	0.15498	164.475	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,066.55350		1.06655	1,125.39290	1.12539	1,066.554	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	176.65350		0.17665	166.59290	0.16659	176.653	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,029.37540		1.02938	1,087.62240	1.08762	1,029.375	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	189.47540		0.18948	178.82240	0.17882	189.475	12.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.54580		12.54580	12.61860	12.61860		14.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	699.62090		0.69962	744.89060	0.74489	699.621	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	653.82090		0.65382	626.29060	0.62629	653.821	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	695.42010		0.69542	740.51610	0.74052	695.420	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	659.62010		0.65962	631.91610	0.63192	659.620	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	703.84120		0.70384	749.28950	0.74929	703.841	14.15	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	648.04120		0.64804	620.68950	0.62069	648.041	14.15	0.00	0	0.00
2025	On 02/05/2013	Bond Future			117.98245		117.98245	118.23920	118.23920			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future	113.41	Call	4,568.78000		4.56878	4,825.53000	4.82553	4,568.780		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			114.65430		114.65430	113.99462	113.99462			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,049.82000		3.04982	2,390.14000	2.39014	3,049.820		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			118.41542		118.41542	119.30713	119.30713			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	817.60000		0.81760	1,709.31000	1.70931	817.600		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			506.44900		506.44900	503.81000	503.81000			0.00	0	11.00
AL7T	On 01/08/2013	Index Future			513.04800		513.04800	510.37500	510.37500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			520.40900		520.40900	517.70000	517.70000			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			451.78500		451.78500	448.42400	448.42400			0.00	0	945.00
ALBI	On 01/08/2013	Index Future			457.67200		457.67200	454.26700	454.26700			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			464.23800		464.23800	460.78700	460.78700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50420		9.50420	9.51790	9.51790		8.44	0.00	0	12,338.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	756.09970		0.75610	765.01090	0.76501	756.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	11.89970		0.01190	7.11090	0.00711	11.900		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	775.38210		0.77538	784.57610	0.78458	775.382		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	11.18210		0.01118	6.67610	0.00668	11.182		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	765.73480		0.76573	774.78970	0.77479	765.735		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	11.53480		0.01153	6.88970	0.00689	11.535		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.55720		9.55720	9.57180	9.57180		9.57	0.00	0	9,628.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	64.78230		0.06478	53.37300	0.05337	64.782		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	807.58230		0.80758	781.57300	0.78157	807.582		0.00	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	8.90	Call	712.38050		0.71238	709.85970	0.70986	712.381	11.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	55.18050		0.05518	38.05970	0.03806	55.181	11.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	702.99730		0.70300	700.37950	0.70038	702.997	11.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	55.79730		0.05580	38.57950	0.03858	55.797	11.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	387.50360		0.38750	381.81510	0.38182	387.504	9.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	130.30360		0.13030	110.01510	0.11002	130.304	9.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,091.72980		1.09173	1,093.64840	1.09365	1,091.730	13.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	34.52980		0.03453	21.84840	0.02185	34.530	13.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	806.81770		0.80682	805.22540	0.80523	806.818	11.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	49.61770		0.04962	33.42540	0.03343	49.618	11.81	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	721.77550		0.72178	719.35090	0.71935	721.776	11.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	54.57550		0.05458	37.55090	0.03755	54.576	11.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.60620		9.60620	9.62230	9.62230		10.44	0.00	0	1,972.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	85.02870		0.08503	0.00000	0.00000	85.029	12.26	8,502.87	100	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,078.82870		1.07883	0.00000	0.00000	1,078.829	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	390.06750		0.39007	384.64110	0.38464	390.068	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	253.86750		0.25387	232.34110	0.23234	253.868	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	384.93380		0.38493	379.22170	0.37922	384.934	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	258.73380		0.25873	236.92170	0.23692	258.734	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	327.29910		0.32730	0.00000	0.00000	327.299	10.44	32,729.91	100	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	321.09910		0.32110	0.00000	0.00000	321.099	10.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,072.27750		1.07228	0.00000	0.00000	1,072.278	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	66.07750		0.06608	0.00000	0.00000	66.078	12.61	6,607.75	100	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	395.25620		0.39526	390.11420	0.39011	395.256	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	249.05620		0.24906	227.81420	0.22781	249.056	10.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.65910		9.65910	9.67630	9.67630		10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	474.14050		0.47414	470.11860	0.47012	474.141	10.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	325.04050		0.32504	303.81860	0.30382	325.040	10.81	0.00	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 17/03/2014	Foreign Exchange Future	9.49	Call	484.19910		0.48420	480.56570	0.48057	484.199	10.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	315.09910		0.31510	294.26570	0.29427	315.099	10.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	479.15050		0.47915	475.32050	0.47532	479.151	10.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	320.05050		0.32005	299.02050	0.29902	320.050	10.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.15980		10.15980	10.07950	10.07950		12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,005.99860		3.00600	2,904.28320	2.90428	3,005.999	15.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	96.19860		0.09620	74.78320	0.07478	96.199	15.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,957.73190		2.95773	2,855.88620	2.85589	2,957.732	15.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	97.93190		0.09793	76.38620	0.07639	97.932	15.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,909.48930		2.90949	2,807.52100	2.80752	2,909.489	15.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	99.68930		0.09969	78.02100	0.07802	99.689	15.36	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99040		8.99040	9.01140	9.01140		10.04	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	170.50530		0.17051	186.25240	0.18625	170.505	10.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	120.10530		0.12011	114.85240	0.11485	120.105	10.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	164.95270		0.16495	180.47500	0.18047	164.953	10.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	124.55270		0.12455	119.07500	0.11908	124.553	10.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	159.50950		0.15951	174.80440	0.17480	159.510	10.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	129.10950		0.12911	123.40440	0.12340	129.110	10.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.08340		9.08340	9.10550	9.10550		11.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	266.83940		0.26684	287.34680	0.28735	266.839	11.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	273.43940		0.27344	271.84680	0.27185	273.439	11.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	262.15430		0.26215	282.51370	0.28251	262.154	11.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	278.75430		0.27875	277.01370	0.27701	278.754	11.55	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	258.02350		0.25802	278.22390	0.27822	258.023	11.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	284.62350		0.28462	282.72390	0.28272	284.623	11.58	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.18650		0.18650	0.17630	0.17630			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACZ	On 14/06/2013	Can-Do Future			106.57960		106.57960	103.06680	103.06680				0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			25.89140		25.89140	27.17050	27.17050				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			1,217.59440		1,217.59440	-1,048.18210	-1,048.18210				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,114.31320		2,114.31320	-729.67400	-729.67400				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			25.89140		25.89140	27.17050	27.17050				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			161.34560		161.34560	166.08430	166.08430				0.00	0	25,000.00
CF CANDO CADI	On 22/04/2013	Can-Do Future			65.55380		65.55380	57.85140	57.85140				0.00	37,000	8,000.00
CF CANDO CADJ	On 22/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			0.00000		0.00000	40.18960	40.18960				0.00	20,000	0.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			209.08630		209.08630	201.79260	201.79260				0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			13.75270		13.75270	16.50250	16.50250				0.00	0	10,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.94460		9.94460	9.97430	9.97430		12.35		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	454.23690	0.45424	480.75650	0.48076	454.237	12.01			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	49.63690	0.04964	46.45650	0.04646	49.637	12.01			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	446.35130	0.44635	472.71290	0.47271	446.351	12.02			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	51.75130	0.05175	48.41290	0.04841	51.751	12.02			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	438.53250	0.43853	464.73060	0.46473	438.533	12.02			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	53.93250	0.05393	50.43060	0.05043	53.933	12.02			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.08180		10.08180	10.11320	10.11320		13.59		0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	472.87630	0.47288	500.04140	0.50004	472.876	13.20			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	231.07630		0.23108	226.84140	0.22684	231.076	13.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	467.31190		0.46731	494.28610	0.49429	467.312	13.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	235.51190		0.23551	231.08610	0.23109	235.512	13.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	461.79650		0.46180	488.57570	0.48858	461.797	13.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	239.99650		0.24000	235.37570	0.23538	239.997	13.23	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	579.74270		0.57974	580.83130	0.58083	579.743	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	394.04270		0.39404	395.13130	0.39513	394.043	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	574.74150		0.57474	575.83270	0.57583	574.742	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	399.04150		0.39904	400.13270	0.40013	399.042	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	569.77830		0.56978	570.87220	0.57087	569.778	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	404.07830		0.40408	405.17220	0.40517	404.078	13.05	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.16700		9.16700	9.16920	9.16920		13.64	0.00	13,036	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	0.00000		0.00000	6.23740	0.00624	0.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	83.00000		0.08300	87.03740	0.08704	83.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	0.00000		0.00000	5.10670	0.00511	0.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	93.00000		0.09300	95.90670	0.09591	93.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.17	Call	0.00000		0.00000	27.17920	0.02718	0.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.17	Put	3.00000		0.00300	27.97920	0.02798	3.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	0.00000		0.00000	16.17410	0.01617	0.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	33.00000		0.03300	46.97410	0.04697	33.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	0.00000		0.00000	7.59840	0.00760	0.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	73.00000		0.07300	78.39840	0.07840	73.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.07	Call	97.00000		0.09700	102.85780	0.10286	97.000	13.64	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.07	Put	0.00000		0.00000	3.65780	0.00366	0.000	13.64	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry			9.18870		9.18870	9.16920	9.16920		13.68	0.00	3,036	13,036.00
DAUS	On 19/04/2013	Any day expiry	9.20	Call	31.76810		0.03177	34.88030	0.03488	31.768	13.68	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/04/2013	Any day expiry	9.20	Put	43.06810		0.04307	65.68030	0.06568	43.068	13.68	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Call	28.04360		0.02804	31.53090	0.03153	28.044	13.89	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.21	Put	49.34360		0.04934	72.33090	0.07233	49.344	13.89	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.15	Call	61.54830		0.06155	56.34900	0.05635	61.548	14.48	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.15	Put	22.84830		0.02285	37.14900	0.03715	22.848	14.48	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Call	54.81470		0.05481	51.38280	0.05138	54.815	14.32	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.16	Put	26.11470		0.02611	42.18280	0.04218	26.115	14.32	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.19	Call	36.91000		0.03691	38.52570	0.03853	36.910	13.84	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.19	Put	38.21000		0.03821	59.32570	0.05933	38.210	13.84	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.02	Call	171.86960		0.17187	157.61220	0.15761	171.870	16.54	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	9.02	Put	3.16960		0.00317	8.41220	0.00841	3.170	16.54	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.08	Call	116.97000		0.11697	106.39280	0.10639	116.970	15.59	0.00	0	10,000.00
DAUS	On 19/04/2013	Any day expiry	9.08	Put	8.27000		0.00827	17.19280	0.01719	8.270	15.59	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Call	83.72290		0.08372	76.17460	0.07617	83.723	14.95	0.00	0	0.00
DAUS	On 19/04/2013	Any day expiry	9.12	Put	15.02290		0.01502	26.97460	0.02697	15.023	14.95	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Call	269.27520		0.26928	251.59740	0.25160	269.275	18.13	0.00	0	5,000.00
DAUS	On 19/04/2013	Any day expiry	8.92	Put	0.57520		0.00058	2.39740	0.00240	0.575	18.13	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.19110		9.19110		9.19110	9.17280	9.17280		12.18	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Call	145.99230		0.14599	134.72100	0.13472	145.992	13.73	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.06	Put	14.89230		0.01489	21.92100	0.02192	14.892	13.73	0.00	0	10,000.00
DAUS	On 22/04/2013	Any day expiry	8.95	Call	245.54770		0.24555	230.07150	0.23007	245.548	14.95	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.95	Put	4.44770		0.00445	7.27150	0.00727	4.448	14.95	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Call	236.08300		0.23608	220.87740	0.22088	236.083	14.84	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.96	Put	4.98300		0.00498	8.07740	0.00808	4.983	14.84	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Call	189.80500		0.18980	176.27840	0.17628	189.805	14.28	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	9.01	Put	8.70500		0.00871	13.47840	0.01348	8.705	14.28	0.00	0	5,000.00
DAUS	On 22/04/2013	Any day expiry	8.94	Call	255.06770		0.25507	239.34050	0.23934	255.068	15.06	0.00	0	0.00
DAUS	On 22/04/2013	Any day expiry	8.94	Put	3.96770		0.00397	6.54050	0.00654	3.968	15.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry			9.19590		9.19590	9.17770	9.17770		12.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,195.90730		1.19591	1,177.71580	1.17772	1,195.907	23.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00730		0.00001	0.01580	0.00002	0.007	23.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,095.91100		1.09591	1,077.72140	1.07772	1,095.911	22.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.01100		0.00001	0.02140	0.00002	0.011	22.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	995.91700		0.99592	977.72960	0.97773	995.917	20.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.01700		0.00002	0.02960	0.00003	0.017	20.89	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	163.09640		0.16310	152.63280	0.15263	163.096	13.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	27.19640		0.02720	34.93280	0.03493	27.196	13.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	25.93490		0.02593	27.42100	0.02742	25.935	13.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	180.03490		0.18003	199.72100	0.19972	180.035	13.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	7.82520		0.00783	9.16570	0.00917	7.825	15.09	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	321.92520		0.32193	341.46570	0.34147	321.925	15.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	195.34980		0.19535	183.42220	0.18342	195.350	13.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	19.44980		0.01945	25.72220	0.02572	19.450	13.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	178.95330		0.17895	167.74030	0.16774	178.953	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	23.05330		0.02305	30.04030	0.03004	23.053	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	170.95430		0.17095	160.11180	0.16011	170.954	13.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	25.05430		0.02505	32.41180	0.03241	25.054	13.47	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.20090		9.20090	9.18260	9.18260		12.33	0.00	39,000	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	108.08290		0.10808	102.87930	0.10288	108.083	12.46	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	67.18290		0.06718	80.27930	0.08028	67.183	12.46	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	120.27610		0.12028	114.06720	0.11407	120.276	12.52	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	59.37610		0.05938	71.46720	0.07147	59.376	12.52	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	114.09170		0.11409	108.38670	0.10839	114.092	12.49	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	63.19170		0.06319	75.78670	0.07579	63.192	12.49	0.00	0	39,000.00
DAUS	On 28/05/2013	Any day expiry			9.23540		9.23540	9.21730	9.21730		12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	108.37110		0.10837	106.61380	0.10661	108.371	12.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.35	Put	222.97110		0.22297	239.31380	0.23931	222.971	12.81	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	66.72500		0.06673	66.62190	0.06662	66.725	13.56	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	341.32500		0.34133	359.32190	0.35932	341.325	13.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	267.47450		0.26747	257.07150	0.25707	267.475	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	72.07450		0.07207	79.77150	0.07977	72.074	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	260.64480		0.26064	250.44790	0.25045	260.645	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	75.24480		0.07524	83.14790	0.08315	75.245	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	253.91180		0.25391	243.92190	0.24392	253.912	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	78.51180		0.07851	86.62190	0.08662	78.512	12.28	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,136.12790		1.13613	1,118.06480	1.11806	1,136.128	15.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.72790		0.00073	0.76480	0.00076	0.728	15.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,036.53100		1.03653	1,018.49210	1.01849	1,036.531	14.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	1.13100		0.00113	1.19210	0.00119	1.131	14.72	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.27100		9.27100	9.25310	9.25310		12.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	322.15850		0.32216	314.04650	0.31405	322.158	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	111.15850		0.11116	120.94650	0.12095	111.159	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	173.71840		0.17372	171.64670	0.17165	173.718	12.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	252.71840		0.25272	268.54670	0.26855	252.718	12.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	123.39230		0.12339	123.31580	0.12332	123.392	13.58	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	362.39230		0.36239	380.21580	0.38022	362.392	13.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,075.61630		1.07562	1,058.12050	1.05812	1,075.616	14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	4.61630		0.00462	5.02050	0.00502	4.616	14.05	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	335.16680		0.33517	326.58800	0.32659	335.167	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	104.16680		0.10417	113.48800	0.11349	104.167	12.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	328.62450		0.32862	320.27800	0.32028	328.624	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	107.62450		0.10762	117.17800	0.11718	107.625	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,174.24180		1.17424	1,156.63270	1.15663	1,174.242	14.46	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.24180		0.00324	3.53270	0.00353	3.242	14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.30300		9.30300	9.28540	9.28540		12.96	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	105.90170		0.10590	107.45960	0.10746	105.902	14.79	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	602.90170		0.60290	622.05960	0.62206	602.902	14.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	303.06050		0.30306	298.39040	0.29839	303.060	12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	190.06050		0.19006	202.99040	0.20299	190.060	12.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	297.72720		0.29773	293.25370	0.29325	297.727	12.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	194.72720		0.19473	207.85370	0.20785	194.727	12.83	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	292.45890		0.29246	288.18280	0.28818	292.459	12.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	199.45890		0.19946	212.78280	0.21278	199.459	12.84	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.30790		9.30790	9.29030	9.29030		13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	182.00790		0.18201	181.62280	0.18162	182.008	13.80	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	384.10790		0.38411	401.32280	0.40132	384.108	13.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	394.48200		0.39448	386.92860	0.38693	394.482	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	136.58200		0.13658	146.62860	0.14663	136.582	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	388.23080		0.38823	380.87740	0.38088	388.231	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	140.33080		0.14033	150.57740	0.15058	140.331	12.76	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	237.40130		0.23740	235.31120	0.23531	237.401	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	279.50130		0.27950	295.01120	0.29501	279.501	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,215.64230		1.21564	1,198.66630	1.19867	1,215.642	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	7.74230		0.00774	8.36630	0.00837	7.742	14.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,118.41420		1.11841	1,101.62920	1.10163	1,118.414	13.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	10.51420		0.01051	11.32920	0.01133	10.514	13.91	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	400.79630		0.40080	393.04480	0.39304	400.796	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	132.89630		0.13290	142.74480	0.14274	132.896	12.73	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.31410		9.31410	9.29650	9.29650		13.11	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	368.37060		0.36837	361.96580	0.36197	368.371	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	164.27060		0.16427	175.46580	0.17547	164.271	12.86	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	380.25660		0.38026	373.46520	0.37347	380.257	12.83	0.00	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 31/07/2013	Any day expiry	9.09	Put	156.15660		0.15616	166.96520	0.16697	156.157	12.83	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	374.28260		0.37428	367.68370	0.36768	374.283	12.84	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	160.18260		0.16018	171.18370	0.17118	160.183	12.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.34600		9.34600	9.32870	9.32870		13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	239.13210		0.23913	238.17970	0.23818	239.132	13.96	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	403.13210		0.40313	419.47970	0.41948	403.132	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	152.69340		0.15269	153.54470	0.15354	152.693	15.05	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	646.69340		0.64669	664.84470	0.66484	646.693	15.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	325.54330		0.32554	321.13150	0.32113	325.543	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	269.54330		0.26954	282.43150	0.28243	269.543	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	320.81600		0.32082	316.49300	0.31649	320.816	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	274.81600		0.27482	287.79300	0.28779	274.816	13.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	316.14570		0.31615	312.25630	0.31226	316.146	13.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	280.14570		0.28015	293.55630	0.29356	280.146	13.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,164.35600		1.16436	1,148.09120	1.14809	1,164.356	13.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.35600		0.01836	19.39120	0.01939	18.356	13.94	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	350.00930		0.35001	345.14370	0.34514	350.009	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	244.00930		0.24401	256.44370	0.25644	244.009	13.24	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.38040		9.38040	9.36340	9.36340		13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	186.16410		0.18616	186.66730	0.18667	186.164	15.22	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	685.76410		0.68576	703.26730	0.70327	685.764	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	378.26840		0.37827	374.06880	0.37407	378.268	13.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	287.86840		0.28787	300.66880	0.30067	287.868	13.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	373.53960		0.37354	369.41420	0.36941	373.540	13.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	293.13960		0.29314	306.01420	0.30601	293.140	13.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	368.86060		0.36886	364.80590	0.36481	368.861	13.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	298.46060		0.29846	311.40590	0.31141	298.461	13.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	383.04740		0.38305	378.77250	0.37877	383.047	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	282.64740		0.28265	295.37250	0.29537	282.647	13.45	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.38410		9.38410	9.36710	9.36710		13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	403.43810		0.40344	398.89880	0.39890	403.438	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	269.33810		0.26934	281.79880	0.28180	269.338	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	398.50320		0.39850	394.04110	0.39404	398.503	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	274.40320		0.27440	286.94110	0.28694	274.403	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	293.67750		0.29368	292.27600	0.29228	293.678	14.07	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	419.57750		0.41958	435.17600	0.43518	419.578	14.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,211.24270		1.21124	1,195.57450	1.19557	1,211.243	14.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	27.14270		0.02714	28.47450	0.02847	27.143	14.01	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	408.42350		0.40842	403.80830	0.40381	408.423	13.39	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	264.32350		0.26432	276.70830	0.27671	264.323	13.39	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.41600		9.41600	9.39930	9.39930		13.82	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	352.73180		0.35273	350.72430	0.35072	352.732	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	406.73180		0.40673	421.42430	0.42142	406.732	14.03	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	189.78450		0.18978	190.34190	0.19034	189.785	15.86	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	843.78450		0.84378	861.04190	0.86104	843.784	15.86	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	384.50550		0.38451	381.86660	0.38187	384.506	13.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	358.50550		0.35851	372.56660	0.37257	358.506	13.80	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	380.17810		0.38018	377.64490	0.37764	380.178	13.82	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	364.17810		0.36418	378.34490	0.37834	364.178	13.82	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	376.12840		0.37613	373.67340	0.37367	376.128	13.85	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	370.12840		0.37013	384.37340	0.38437	370.128	13.85	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.57310		9.57310	9.55970	9.55970		14.91	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	750.52760		0.75053	746.17270	0.74617	750.528	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	287.42760		0.28743	296.47270	0.29647	287.428	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	761.69000		0.76169	757.17460	0.75717	761.690	13.91	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	278.59000		0.27859	287.47460	0.28747	278.590	13.91	0.00	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	9.10	Call	756.09170		0.75609	751.65500	0.75165	756.092	13.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	282.99170		0.28299	291.95500	0.29195	282.992	13.93	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.59660		9.59660	9.58360	9.58360		15.06	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	780.46510		0.78047	776.77440	0.77677	780.465	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	293.86510		0.29387	303.17440	0.30317	293.865	13.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	792.13110		0.79213	788.26780	0.78827	792.131	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	285.53110		0.28553	294.66780	0.29467	285.531	13.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	786.01030		0.78601	782.24490	0.78224	786.010	13.96	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	289.41030		0.28941	298.64490	0.29864	289.410	13.96	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			113.04995		113.04995	113.47246	113.47246			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	156.28000	0.15628	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	266.23000		0.26623	0.00000	0.00000	266.230		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.28710		93.38548	8.44036	91.99360			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	84,205.22000		84.20522	82,813.34000	82.81334	84,205.220		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future			8.36156		94.60223	8.51927	93.19225				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,510.03000		5.51003	4,100.05000	4.10005	5,510.030			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	83,550.90000		83.55090	82,140.92000	82.14092	83,550.900			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			450.92900		450.92900	447.73800	447.73800				0.00	0	70.00
GOVI	On 02/05/2013	GOVI	432.99	Call	179,390.00000		17.93900	147,480.00000	14.74800	179,390.000			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	179,290.00000		17.92900	147,380.00000	14.73800	179,290.000			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	179,190.00000		17.91900	147,280.00000	14.72800	179,190.000			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			456.80500		456.80500	453.57200	453.57200				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	108,150.00000		10.81500	75,820.00000	7.58200	108,150.000			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	108,050.00000		10.80500	75,720.00000	7.57200	108,050.000			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	107,950.00000		10.79500	75,620.00000	7.56200	107,950.000			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			463.35900		463.35900	460.08100	460.08100				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	173,690.00000		17.36900	140,910.00000	14.09100	173,690.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	173,590.00000		17.35900	140,810.00000	14.08100	173,590.000			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	173,490.00000		17.34900	140,710.00000	14.07100	173,490.000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	206.58300	206.58300	206.83500	206.83500			0.00	0	558.00
IGOV	On 01/08/2013		Index Future	209.35100	209.35100	209.60800	209.60800			0.00	0	252.00
IGOV	On 07/11/2013		Index Future	212.41500	212.41500	212.67500	212.67500			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	559.73900	559.73900	560.01400	560.01400			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	5.12500	94.87500	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.12000	94.88000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.08000	94.92000	5.11000	94.89000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.04000	94.96000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	4.98000	95.02000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.97000	95.03000	5.07000	94.93000			0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	4.96000	95.04000	5.07000	94.93000			0.00	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 18/12/2013	Jibar Tradeable Future			4.97000		95.03000	5.08000	94.92000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.01000		94.99000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.10000		94.90000	5.22000	94.78000				0.00	800	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.21000		94.79000	5.33000	94.67000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.34000		94.66000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.81070		7.81070	7.81540	7.81540			8.52	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	477.56750		0.47757	482.57350	0.48257	477.568		9.75	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.86750		0.00687	7.17350	0.00717	6.868		9.75	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	467.97940		0.46798	472.99820	0.47300	467.979		9.70	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	7.27940		0.00728	7.59820	0.00760	7.279		9.70	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	458.41540		0.45842	463.44790	0.46345	458.415		9.65	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	7.71540		0.00772	8.04790	0.00805	7.715		9.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86120		7.86120	7.86640	7.86640			10.36	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	372.77460		0.37277	378.78960	0.37879	372.775		10.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	101.57460		0.10157	102.38960	0.10239	101.575		10.56	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	365.82690		0.36583	371.91090	0.37191	365.827		10.55	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	104.62690		0.10463	105.51090	0.10551	104.627		10.55	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	358.94760		0.35895	365.09930	0.36510	358.948		10.54	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	107.74760		0.10775	108.69930	0.10870	107.748		10.54	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			6.40659		111.09504	6.49352	110.43326				1,110,950.40	10	6,460.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,707.24000		4.70724	4,045.46000	4.04546	4,707.240			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	4,779.46000		4.77946	4,117.68000	4.11768	4,779.460			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	4,851.62000		4.85162	4,189.84000	4.18984	4,851.620			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.44650		112.54254	6.53663	111.87226			1,125,425.40	10	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,072.72000		6.07272	5,402.44000	5.40244	6,072.720		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	6,142.09000		6.14209	5,471.81000	5.47181	6,142.090		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	6,211.40000		6.21140	5,541.12000	5.54112	6,211.400		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			5.27030		119.93796	5.32156	119.81305		1.68	17,990,694.00	150	6,187.00
R157	On 02/05/2013	Bond Future	5.34	Call	262.61000		0.26261	192.19000	0.19219	262.610	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	92.81000		0.09281	147.30000	0.14730	92.810	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	279.02000		0.27902	205.75000	0.20575	279.020	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	84.88000		0.08488	136.52000	0.13652	84.880	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	295.92000		0.29592	219.85000	0.21985	295.920	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	77.45000		0.07745	126.29000	0.12629	77.450	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.26572		121.50077	5.32383	121.37431		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,045.14000		92.04514	91,918.68000	91.91868	92,045.140	1.63	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	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.24862		116.43691	5.31591	116.30937		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	877.43000		0.87743	788.08000	0.78808	877.430	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	232.34000		0.23234	270.53000	0.27053	232.340	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	890.94000		0.89094	800.91000	0.80091	890.940	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	227.03000		0.22703	264.54000	0.26454	227.030	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	904.53000		0.90453	813.85000	0.81385	904.530	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	221.80000		0.22180	258.66000	0.25866	221.800	1.41	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.22040		118.00938	5.29988	117.87964		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	961.36000		0.96136	871.11000	0.87111	961.360	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	246.34000		0.24634	285.83000	0.28583	246.340	1.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Call	937.98000		0.93798	848.81000	0.84881	937.980	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	255.35000		0.25535	295.92000	0.29592	255.350	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	949.64000		0.94964	859.93000	0.85993	949.640	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	250.81000		0.25081	290.84000	0.29084	250.810	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			6.91878		135.20518	7.05138	133.81582		9.59	191,991,355.60	1,420	61,304.00
R186	On 02/05/2013	Bond Future	6.75	Call	384.25000		0.38425	156.23000	0.15623	384.250	9.51	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	2,182.64000		2.18264	3,343.98000	3.34398	2,182.640	9.51	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,879.27000		4.87927	3,583.43000	3.58343	4,879.270	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	33.32000		0.03332	126.84000	0.12684	33.320	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,976.28000		4.97628	3,673.91000	3.67391	4,976.280	9.76	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	30.21000		0.03021	117.20000	0.11720	30.210	9.76	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	5,073.45000		5.07345	3,764.91000	3.76491	5,073.450	9.76	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	27.37000		0.02737	108.19000	0.10819	27.370	9.76	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	6,928.89000		6.92889	5,555.87000	5.55587	6,928.890	9.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	3.43000		0.00343	19.77000	0.01977	3.430	9.84	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	8,382.15000		8.38215	6,996.33000	6.99633	8,382.150	9.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.51000		0.00051	4.05000	0.00405	0.510	9.90	0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.97080		131.68237	7.10779	130.27489		10.75	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,673.54000		4.67354	3,806.64000	3.80664	4,673.540	10.86	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,827.11000		1.82711	2,367.69000	2.36769	1,827.110	10.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	122,409.96000		122.40996	121,002.48000	121.00248	122,409.960	11.17	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	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.02478		133.57186	7.16661	132.14507		10.69	0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	16,267.16000		16.26716	14,939.57000	14.93957	16,267.160	11.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	297.87000		0.29787	397.07000	0.39707	297.870	11.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	11,555.47000		11.55547	10,369.50000	10.36950	11,555.470	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	900.78000		0.90078	1,141.60000	1.14160	900.780	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	11,631.33000		11.63133	10,442.38000	10.44238	11,631.330	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	886.72000		0.88672	1,124.56000	1.12456	886.720	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	11,707.51000		11.70751	10,515.63000	10.51563	11,707.510	11.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	873.08000		0.87308	1,107.99000	1.10799	873.080	11.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.07542		130.08518	7.22210	128.63857		10.97	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	8,923.61000		8.92361	7,930.97000	7.93097	8,923.610	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,545.20000		2.54520	2,999.17000	2.99917	2,545.200	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8,988.40000		8.98840	7,992.09000	7.99209	8,988.400	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,517.39000		2.51739	2,967.69000	2.96769	2,517.390	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,052.97000		9.05297	8,052.97000	8.05297	9,052.970	11.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,489.45000		2.48945	2,936.06000	2.93606	2,489.450	11.26	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			297.12187		297.12187	297.90828	297.90828			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,731.87000		14.73187	15,518.28000	15.51828	14,731.870		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	14,721.87000		14.72187	15,508.28000	15.50828	14,721.870		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	14,711.87000		14.71187	15,498.28000	15.49828	14,711.870		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.17440		108.78320	5.22080	108.70915		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,832.38000		1.83238	1,906.43000	1.90643	1,832.380	0.98		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,816.05000		1.81605	1,890.10000	1.89010	1,816.050	0.98		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	0.98		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,799.71000		1.79971	1,873.76000	1.87376	1,799.710	0.98		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.15783		105.79681	5.21315	105.72188		0.91		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,551.13000		68.55113	68,476.20000	68.47620	68,551.130	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			5.09789		107.31487	5.16674	107.23953		0.80		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	117.13000		0.11713	96.82000	0.09682	117.130	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	455.04000		0.45504	510.07000	0.51007	455.040	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	120.40000		0.12040	99.66000	0.09966	120.400	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	447.31000		0.44731	501.91000	0.50191	447.310	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	123.74000		0.12374	102.55000	0.10255	123.740	0.78		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	439.65000		0.43965	493.80000	0.49380	439.650	0.78		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.99077		104.35537	5.08098	104.27858		0.69		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	392.28000		0.39228	345.47000	0.34547	392.280	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	163.37000		0.16337	193.35000	0.19335	163.370	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	381.23000		0.38123	335.17000	0.33517	381.230	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	169.30000		0.16930	200.03000	0.20003	169.300	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	386.56000		0.38656	340.12000	0.34012	386.560	0.70		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	166.14000		0.16614	196.49000	0.19649	166.140	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			222.78513		222.78513	222.78479	222.78479			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,745.13000		11.74513	11,744.79000	11.74479	11,745.130		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	11,735.13000		11.73513	11,734.79000	11.73479	11,735.130		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	11,725.13000		11.72513	11,724.79000	11.72479	11,725.130		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			5.65431		111.07553	5.71598	110.82666		3.78	0.00	0	5,837.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,004.91000		1.00491	805.06000	0.80506	1,004.910		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	57.48000		0.05748	106.50000	0.10650	57.480		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,039.80000		1.03980	836.86000	0.83686	1,039.800		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	52.39000		0.05239	98.32000	0.09832	52.390		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,075.06000		1.07506	869.15000	0.86915	1,075.060		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	47.69000		0.04769	90.65000	0.09065	47.690		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.67911		112.52280	5.74513	112.27081		3.63	0.00	0	5,055.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,309.60000		99.30960	99,057.61000	99.05761	99,309.600		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.70437		109.97737	5.77560	109.72242		3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,771.93000		1.77193	1,609.34000	1.60934	1,771.930		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	683.15000		0.68315	775.51000	0.77551	683.150		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,747.85000		107.74785	107,492.90000	107.49290	107,747.850		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		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,143.25000		1.14325	1,017.78000	1.01778	1,143.250		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,123.08000		1.12308	1,252.56000	1.25256	1,123.080		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Call	1,725.50000		1.72550	1,565.25000	1.56525	1,725.500	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	707.56000		0.70756	802.26000	0.80226	707.560	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,748.65000		1.74865	1,587.22000	1.58722	1,748.650	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	695.28000		0.69528	788.80000	0.78880	695.280	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.72843		111.46252	5.80558	111.20369		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,161.25000		2.16125	1,986.72000	1.98672	2,161.250	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	723.13000		0.72313	807.43000	0.80743	723.130	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,711.55000		1.71155	1,559.72000	1.55972	1,711.550	3.28	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	970.26000		0.97026	1,077.26000	1.07726	970.260	3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,116.21000		2.11621	1,943.52000	1.94352	2,116.210	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	744.22000		0.74422	830.36000	0.83036	744.220	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,138.68000		2.13868	1,965.06000	1.96506	2,138.680	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	733.62000		0.73362	818.83000	0.81883	733.620	3.32	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			5.87608		113.04743	5.94302	112.71226		4.88	260,009,089.00	2,300	7,963.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,067.52000		2.06752	1,752.30000	1.75230	2,067.520	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	14.85000		0.01485	34.80000	0.03480	14.850	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,114.98000		2.11498	1,798.12000	1.79812	2,114.980	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	13.30000		0.01330	31.61000	0.03161	13.300	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,162.54000		2.16254	1,844.16000	1.84416	2,162.540	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	11.88000		0.01188	28.67000	0.02867	11.880	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.91104		110.49406	5.98178	110.15462		5.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,610.56000		101.61056	101,271.12000	101.27112	101,610.560	5.23	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	5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.94407		112.07954	6.01919	111.73589		4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,948.19000		4.94819	4,646.01000	4.64601	4,948.190	4.89	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
R204	On 07/11/2013	Bond Future	7.00	Put	236.89000		0.23689	278.36000	0.27836	236.890	4.89	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,464.27000		2.46427	2,239.88000	2.23988	2,464.270	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	892.70000		0.89270	1,011.96000	1.01196	892.700	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,494.55000		2.49455	2,268.72000	2.26872	2,494.550	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	877.96000		0.87796	995.78000	0.99578	877.960	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,525.01000		2.52501	2,297.74000	2.29774	2,525.010	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	863.42000		0.86342	979.80000	0.97980	863.420	4.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.97448		109.56223	6.05435	109.21353		4.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,930.84000		2.93084	2,704.42000	2.70442	2,930.840	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,088.74000		1.08874	1,211.02000	1.21102	1,088.740	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,959.62000		2.95962	2,732.03000	2.73203	2,959.620	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,074.69000		1.07469	1,195.80000	1.19580	1,074.690	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,902.18000		2.90218	2,676.93000	2.67693	2,902.180	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,102.93000		1.10293	1,226.38000	1.22638	1,102.930	4.79	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			5.22851		103.83030	5.28300	103.79322		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	1,264.89000		1.26489	1,301.97000	1.30197	1,264.890	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,257.94000		1.25794	1,295.02000	1.29502	1,257.940	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	1,250.99000		1.25099	1,288.07000	1.28807	1,250.990	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.17301		101.42139	5.25826	101.38389		0.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Call	30,423.28000		30.42328	30,385.78000	30.38578	30,423.280	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.84122		102.87671	5.05034	102.83931		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.55000		0.00855	4.04000	0.00404	8.550	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	107.24000		0.10724	140.13000	0.14013	107.240	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.84000		0.00884	4.19000	0.00419	8.840	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	105.73000		0.10573	138.48000	0.13848	105.730	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	9.15000		0.00915	4.36000	0.00436	9.150	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	104.25000		0.10425	136.86000	0.13686	104.250	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			6.04676		108.77153	6.11879	108.36532		5.83	0.00	0	7,812.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,217.60000		2.21760	1,844.75000	1.84475	2,217.600	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	22.82000		0.02282	56.18000	0.05618	22.820	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,270.41000		2.27041	1,895.09000	1.89509	2,270.410	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	20.54000		0.02054	51.43000	0.05143	20.540	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,323.38000		2.32338	1,945.73000	1.94573	2,323.380	5.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	18.46000		0.01846	47.02000	0.04702	18.460	5.88	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.08626		106.55236	6.16181	106.14099		6.12	0.00	0	113.00
R207	On 01/08/2013	Bond Future	106.18	Call	98,981.17000		98.98117	98,569.80000	98.56980	98,981.170	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			6.12161		108.08130	6.20109	107.66466		5.81	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,713.21000		3.71321	3,413.33000	3.41333	3,713.210	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	777.25000		0.77725	894.01000	0.89401	777.250	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,751.11000		3.75111	3,449.50000	3.44950	3,751.110	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	764.39000		0.76439	879.42000	0.87942	764.390	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,789.16000		3.78916	3,485.82000	3.48582	3,789.160	5.97	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	751.72000		0.75172	865.02000	0.86502	751.720	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.15522		105.90133	6.23892	105.47867		5.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.66	Call	3,727.81000		3.72781	3,447.64000	3.44764	3,727.810	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,209.85000		1.20985	1,352.34000	1.35234	1,209.850	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,660.89000		3.66089	3,382.69000	3.38269	3,660.890	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,241.29000		1.24129	1,385.75000	1.38575	1,241.290	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,694.29000		3.69429	3,415.10000	3.41510	3,694.290	5.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,225.49000		1.22549	1,368.96000	1.36896	1,225.490	5.99	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			6.14098		104.44113	6.22282	103.92478		6.86	6,788,673.45	65	14,127.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,108.58000		3.10858	2,609.56000	2.60956	3,108.580	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	8.72000		0.00872	26.05000	0.02605	8.720	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,168.58000		3.16858	2,668.04000	2.66804	3,168.580	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	7.77000		0.00777	23.58000	0.02358	7.770	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,228.60000		3.22860	2,726.67000	2.72667	3,228.600	6.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	6.90000		0.00690	21.32000	0.02132	6.900	6.99	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.17696		105.80200	6.26224	105.27894		7.20	0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,757.53000		96.75753	96,234.47000	96.23447	96,757.530	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			6.21391		103.92384	6.30307	103.39392		7.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,592.77000		7.59277	7,119.11000	7.11911	7,592.770	7.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	262.20000		0.26220	318.46000	0.31846	262.200	7.57	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,323.57000		4.32357	3,945.16000	3.94516	4,323.570	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	957.74000		0.95774	1,109.25000	1.10925	957.740	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,365.61000		4.36561	3,985.40000	3.98540	4,365.610	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	942.55000		0.94255	1,092.26000	1.09226	942.550	7.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.81	Call	4,407.81000		4.40781	4,025.81000	4.02581	4,407.810	7.39	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	927.57000		0.92757	1,075.49000	1.07549	927.570	7.39	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.24822		105.32721	6.34143	104.78975		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,316.37000		4.31637	3,964.07000	3.96407	4,316.370	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,463.14000		1.46314	1,648.30000	1.64830	1,463.140	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,354.38000		4.35438	4,000.44000	4.00044	4,354.380	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,445.28000		1.44528	1,628.80000	1.62880	1,445.280	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,278.49000		4.27849	3,927.85000	3.92785	4,278.490	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,481.17000		1.48117	1,667.99000	1.66799	1,481.170	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			7.69885		85.14007	7.87147	83.53888		15.27	0.00	0	10,551.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,877.49000		2.87749	1,688.26000	1.68826	2,877.490	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	203.53000		0.20353	615.49000	0.61549	203.530	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,953.68000		2.95368	1,747.37000	1.74737	2,953.680	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	190.19000		0.19019	585.07000	0.58507	190.190	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,030.52000		3.03052	1,807.42000	1.80742	3,030.520	15.28	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	177.65000		0.17765	555.74000	0.55574	177.650	15.28	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.75291		86.24942	7.92996	84.62745		16.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,300.31000		76.30031	74,678.34000	74.67834	76,300.310	17.01	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.81070		84.34228	7.99264	82.69762		17.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	13,992.71000		13.99271	12,506.51000	12.50651	13,992.710	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	450.58000		0.45058	609.04000	0.60904	450.580	17.78	0.00	0	980.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Call	9,594.70000	9.59470	8,311.93000	8.31193	9,594.700	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,295.97000	1.29597	1,657.86000	1.65786	1,295.970	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,655.87000	9.65587	8,369.47000	8.36947	9,655.870	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,279.06000	1.27906	1,637.32000	1.63732	1,279.060	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,717.12000	9.71712	8,427.11000	8.42711	9,717.120	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,262.35000	1.26235	1,617.00000	1.61700	1,262.350	17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.86474	85.48131	8.05148	83.81405		16.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,568.91000	8.56891	7,431.74000	7.43174	8,568.910	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,692.43000	2.69243	3,222.52000	3.22252	2,692.430	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,623.39000	8.62339	7,482.40000	7.48240	8,623.390	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,665.92000	2.66592	3,192.19000	3.19219	2,665.920	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,514.53000	8.51453	7,381.18000	7.38118	8,514.530	17.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,719.18000	2.71918	3,253.09000	3.25309	2,719.180	17.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.96111	169.96111	169.96603	169.96603			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,821.11000	8.82111	8,826.03000	8.82603	8,821.110		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	8,811.11000	8.81111	8,816.03000	8.81603	8,811.110		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	8,801.11000	8.80111	8,806.03000	8.80603	8,801.110		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			129.98715		129.98715	130.01123	130.01123				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,297.15000		4.29715	4,321.23000	4.32123	4,297.150			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	4,287.15000		4.28715	4,311.23000	4.31123	4,287.150			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	4,277.15000		4.27715	4,301.23000	4.30123	4,277.150			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			138.06684		138.06684	138.40672	138.40672				0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,976.84000		6.97684	7,316.72000	7.31672	6,976.840			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,966.84000		6.96684	7,306.72000	7.30672	6,966.840			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,956.84000		6.95684	7,296.72000	7.29672	6,956.840			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			7.47896		96.60570	7.62151	95.27479		12.63		0.00	0	8,299.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,417.04000		3.41704	2,297.49000	2.29749	3,417.040		12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	97.37000		0.09737	308.73000	0.30873	97.370		12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,499.07000		3.49907	2,368.20000	2.36820	3,499.070		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	89.83000		0.08983	289.87000	0.28987	89.830		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,581.48000		3.58148	2,439.72000	2.43972	3,581.480		12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	82.79000		0.08279	271.94000	0.27194	82.790		12.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.53375		97.86441	7.68024	96.51625		13.67		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,249.39000		87.24939	85,901.23000	85.90123	87,249.390		14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.59371		95.73126	7.74455	94.36441		14.30	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,668.52000		9.66852	8,577.17000	8.57717	9,668.520	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,141.92000		1.14192	1,417.42000	1.41742	1,141.920	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,732.47000		9.73247	8,638.11000	8.63811	9,732.470	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,126.01000		1.12601	1,398.50000	1.39850	1,126.010	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,796.51000		9.79651	8,699.15000	8.69915	9,796.510	14.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,110.31000		1.11031	1,379.80000	1.37980	1,110.310	14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.65087		97.02403	7.80608	95.63836		14.25	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,293.85000		8.29385	7,342.32000	7.34232	8,293.850	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,605.32000		2.60532	3,039.46000	3.03946	2,605.320	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,182.07000		8.18207	7,237.17000	7.23717	8,182.070	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,658.79000		2.65879	3,099.56000	3.09956	2,658.790	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,237.90000		8.23790	7,289.67000	7.28967	8,237.900	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,631.94000		2.63194	3,069.38000	3.06938	2,631.940	14.62	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			7.74850		87.01852	7.92104	85.31374		15.42	0.00	0	1,904.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,238.90000		78.23890	76,534.12000	76.53412	78,238.900	16.02	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	16.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.80039		88.15235	7.97729	86.42551		16.72	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	77,704.45000		77.70445	75,977.61000	75.97761	77,704.450	17.31	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	17.31	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49580		1.49580	1.49010	1.49010		13.44	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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,085.16400		0.10852	1,034.84280	0.10348	1,085.164	13.08	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	27.16400		0.00272	33.84280	0.00338	27.164	13.08	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	994.30490		0.09943	945.77980	0.09458	994.305	13.05	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	36.30490		0.00363	44.77980	0.00448	36.305	13.05	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	905.84180		0.09058	859.41140	0.08594	905.842	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	47.84180		0.00478	58.41140	0.00584	47.842	13.01	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50840		1.50840	1.50230	1.50230		14.16	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	638.90470		0.06389	612.80570	0.06128	638.905	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	454.90470		0.04549	489.80570	0.04898	454.905	14.05	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	591.17770		0.05912	567.17490	0.05672	591.178	14.16	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	507.17770		0.05072	544.17490	0.05442	507.178	14.16	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	548.23320		0.05482	526.07940	0.05261	548.233	14.32	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	564.23320		0.05642	603.07940	0.06031	564.233	14.32	0.00	0	0.00

**Total for Derivatives :** **894,925,397.61**    **172,115**    **1 952 469.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			100.34272		14.50951	100.34272	0.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.05137		27.94494	111.05137	6.22000			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.50235		10.47609	100.50235	0.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			110.25940		9.56074	110.25940	7.25500			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			101.09919		8.11435	101.09919	0.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			101.11470		8.21857	101.11470	0.00000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.16691	8.00000	47.13626			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			104.75583		12.11552	104.75583	7.99000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	103.60637	26.70663	103.60637	6.37000				223,893,365,570.00	2,161,000	11,255,000.00
AB07	On 07/03/2014	Spot Bond	103.07110	53.66447	103.07110	6.37000				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.46022	11.05594	101.46022	0.00000				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	114.59735	16.09019	114.59735	7.41000				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.48485	83.53886	100.48485	0.00000				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	133.67621	33.97118	133.67621	0.60000				935,733,470,000.00	7,000,000	7,000,000.00
ABCP13	On 07/12/2023	Spot Bond	281.14145	3.76984	281.14145	1.26000				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.99281	30.05086	100.99281	0.00000				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	101.01139	58.84591	101.01139	0.00000				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.23785	15.43429	101.23785	0.00000				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.58065	8.57517	100.58065	0.00000				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.60671	7.69860	100.60671	0.00000				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.62398	7.67750	100.62398	0.00000				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.66154	28.52542	109.66154	6.63000				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.16999	29.10750	103.16999	0.00000				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.95071	36.98981	103.95071	6.97000				0.00	0	19,000.00
ABL11B	On 29/09/2014	Spot Bond	101.55423	39.62004	101.55423	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	101.21915	29.61219	101.21915	0.00000				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	100.16734	13.01619	100.16734	0.00000				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.19614	20.16834	100.19614	0.00000				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.21326	10.12919	100.21326	0.00000				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.48993	9.09777	100.48993	0.00000				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.85744	74.64196	103.85744	6.07000			43,308,552,480.00		417,000	898,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57325	84.64152	101.57325	0.00000				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.87869	90.74310	100.87869	0.00000				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.74223	51.92748	131.74223	4.35000				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	123.72919	23.26662	123.72919	1.98000				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	115.98313	8.46819	115.98313	1.85000				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	103.07654	5.37023	103.07654	2.75000				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	119.81509	20.93335	119.81509	9.71000				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	100.12431	16.62870	100.12431	0.00000				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.42568	10.95286	100.42568	0.00000				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.44946	10.71293	100.44946	0.00000				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.60883	11.00928	100.60883	0.00000				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	112.83691	5.86214	112.83691	3.15000				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.59814	100.00000	28.39080			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	169.79740	2.62363	169.79740	1.00000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.83871	17.82423	149.83871	2.76000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	177.22362	3.87930	177.22362	1.03000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	176.10526	2.47329	176.10526	1.56000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	73.31831	7.24587	73.31831	6.70625			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	73.31831	7.24587	73.31831	6.70625			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.98926	84.61000	13.91895			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.40000	22.43982	90.40000	0.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.53496	12.49768	100.53496	0.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	92.15000	20.34153	92.15000	0.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	36.75887	100.00000	36.55005			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.04000	18.94737	91.04000	0.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	91.78000	17.84595	91.78000	0.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.28000	26.42465	87.28000	0.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.23000	25.38328	87.23000	0.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.23941	9.99154	100.23941	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	100.06977	9.87361	100.06977	0.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	87.19000	24.36070	87.19000	0.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.60608	31.60749	111.60608	6.51000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	101.81000	28.13284	101.81000	0.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.58000	29.67449	91.58000	0.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	92.93000	28.15321	92.93000	0.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.13000	27.86857	92.13000	0.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.39385	8.92967	100.39385	0.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	117.44494	22.31074	117.44494	6.16000			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	100.80000	87.55676	100.80000	0.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	100.01472	9.16243	100.01472	0.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.56000	25.18175	89.56000	0.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.79000	23.96108	88.79000	0.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	106.84579	2.27116	106.84579	1.73500			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	154.49301	1.80280	154.49301	1.94000			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	202.63710	2.87196	202.63710	2.16000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	19.01594	95.40000	0.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	104.30000	82.54520	104.30000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	89.55000	19.99614	89.55000	0.00000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	98.72421	9.84561	98.72421	8.09500				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.52921	100.00000	0.00000				0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	96.78000	14.31631	96.78000	0.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	93.76000	7.28290	93.76000	0.00000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	93.61000	14.14269	93.61000	0.00000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	112.62503	10.71691	112.62503	7.01000			162,630,543,320.00	1,444,000	3,678,000.00	
ABS5	On 01/05/2015	Spot Bond	107.88314	27.67981	107.88314	6.17000			164,521,788,500.00	1,525,000	3,183,000.00	
ABS6	On 01/06/2020	Spot Bond	106.31446	10.97151	106.31446	7.61000			112,587,013,140.00	1,059,000	2,684,000.00	
ABS7	On 11/09/2026	Spot Bond	101.46351	9.52622	101.46351	8.73000			0.00	0	30,000,000.00	
ABS9	On 17/03/2016	Spot Bond	108.08342	16.87265	108.08342	6.59000			972,750,780,000.00	9,000,000	9,000,000.00	
ABS11	On 11/06/2014	Spot Bond	127.56557	43.64935	127.56557	0.60000			0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.94250	4.00000	122.86558			0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	285.95292	3.73407	285.95292	1.06000			0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	127.15824	5.43593	127.15824	-0.16001			0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	132.71672	2.94075	132.71672	0.95000			0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	100.68432	99.10394	100.68432	0.00000			0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.58104	89.03665	100.58104	0.00000			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.85169	100.00000	23.67688			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	101.11229	89.86830	101.11229	0.00000			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.95575	69.03054	99.95575	0.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	101.11229	89.86830	101.11229	0.00000			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.43512	99.12302	101.43512	0.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	105.68422	104.47955	105.68422	8.81000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	107.88106	24.74270	107.88106	10.32000			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.44218	24.34865	101.44218	0.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.50416	100.00000	1.49043			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.48159	24.58665	101.48159	0.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	102.04042	27.95520	102.04042	0.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.54526	84.11570	100.54526	0.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	8.96552	100.00000	8.88368			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.54039	84.09996	100.54039	0.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.40275	24.11054	101.40275	0.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.27157	8.57817	56.27157	11.00000			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.73793	100.00000	5.68555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	101.07975	63.03326	101.07975	0.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.33447	57.60413	100.33447	0.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	22.35015	100.00000	0.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.76741	100.00000	0.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.76741	100.00000	0.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.60533	84.30982	100.60533	0.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.63519	21.56929	100.63519	0.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.70237	22.32444	100.70237	0.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.60521	21.23245	100.60521	0.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.62547	21.46005	100.62547	0.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.63438	21.56019	100.63438	0.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.62579	11.92131	101.62579	0.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.62579	11.92131	101.62579	0.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.63616	11.97752	101.63616	0.00000			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.58902	16.21572	100.58902	0.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.63616	11.97752	101.63616	0.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.61542	11.86508	101.61542	0.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	81.80689	31.03566	81.80689	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	100.57761	28.50652	100.57761	0.00000				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.56883	58.92864	100.56883	0.00000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.46463	15.91339	100.46463	0.00000				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.56883	58.92864	100.56883	0.00000				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.61335	8.57429	100.61335	0.00000				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.63340	8.41532	100.63340	0.00000				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.64151	8.37413	100.64151	0.00000				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.62532	8.15996	100.62532	0.00000				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.52822	58.67701	100.52822	0.00000				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.58902	9.09594	100.58902	0.00000				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	100.12760	83.62646	100.12760	0.00000				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	111.61487	9.91559	111.61487	7.90000				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.54047	58.75248	100.54047	0.00000				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	103.27736	58.35514	103.27736	7.24000				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.44262	64.71709	101.44262	0.00000				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	99.86512	7.36324	99.86512	0.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	100.66880	7.30935	100.66880	0.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000	11.17507	100.00000	0.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	99.82004	65.68846	99.82004	0.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.95562	100.00000	4.92262			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.15420	100.00000	5.12025			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.92618	14.82405	74.92618	0.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	137.12105	2.28149	137.12105	0.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	137.13234	2.36939	137.13234	0.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.60517	7.95229	100.60517	0.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	101.07538	43.14622	101.07538	0.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	101.07538	43.14622	101.07538	0.00000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	99.82004	65.68846	99.82004	0.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.95019	42.42447	100.95019	0.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.58489	40.44628	100.58489	0.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.58002	40.40439	100.58002	0.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.81684	7.72214	101.81684	0.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.89330	13.60164	100.89330	0.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.81649	7.71151	101.81649	0.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	101.60760	11.75066	101.60760	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	102.43508	11.68438	102.43508	0.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.71048	28.53918	100.71048	0.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	101.10942	11.63970	101.10942	0.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.45295	11.07693	100.45295	0.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.60762	7.96228	100.60762	0.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.95994	65.72206	101.95994	0.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.68374	58.60370	100.68374	0.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.50062	58.50586	100.50062	0.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.59479	11.22973	100.59479	0.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.17071	64.72574	101.17071	0.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.52989	28.01875	100.52989	0.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.51607	27.87818	100.51607	0.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.54289	28.15103	100.54289	0.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.59317	11.20920	100.59317	0.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.56476	10.84989	100.56476	0.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.53233	28.04355	100.53233	0.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.54127	28.13450	100.54127	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	100.81665	10.98013	100.81665	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.55006	20.61308	100.55006	0.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.53639	28.08489	100.53639	0.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.75123	41.87630	100.75123	0.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	101.38714	20.51412	101.38714	0.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.50388	58.58934	100.50388	0.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	111.51426	12.24402	111.51426	8.06500			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.59068	9.92029	100.59068	0.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.83360	5.33022	105.83360	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.54046	28.12623	100.54046	0.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.54193	20.52196	100.54193	0.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.57460	9.84883	100.57460	0.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.59465	8.26037	100.59465	0.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.55453	7.72709	100.55453	0.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.54408	84.14605	100.54408	0.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.59065	40.58955	100.59065	0.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.57059	20.96225	100.57059	0.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.61469	10.36982	100.61469	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	100.57460	9.84883	100.57460	0.00000				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.59866	8.31368	100.59866	0.00000				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.58744	10.01558	100.58744	0.00000				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.59065	7.86326	100.59065	0.00000				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.56618	12.97552	100.56618	0.00000				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.60027	8.11693	100.60027	0.00000				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.61068	8.25590	100.61068	0.00000				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.48374	83.94370	100.48374	0.00000				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.48858	83.96495	100.48858	0.00000				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.52640	20.46101	100.52640	0.00000				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.53846	15.73493	100.53846	0.00000				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.61309	8.16314	100.61309	0.00000				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.61309	8.16314	100.61309	0.00000				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.65872	10.94253	100.65872	0.00000				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.57862	9.09722	100.57862	0.00000				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.65232	10.85926	100.65232	0.00000				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.65472	10.89049	100.65472	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.65872	10.94253	100.65872	0.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.48647	7.44114	87.48647	0.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.62671	8.33618	100.62671	0.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.62671	8.33618	100.62671	0.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	102.51907	0.01681	102.51907	0.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	103.25419	0.01534	103.25419	0.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.53846	9.00193	100.53846	0.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.81760	92.58388	100.81760	0.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.80296	92.34875	100.80296	0.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.53284	1.44119	100.53284	0.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.64143	1.51274	101.64143	0.00000			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.62114	90.47729	100.62114	0.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.12049	100.00000	4.08961			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.99536	29.95158	100.99536	0.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	101.11109	30.59828	101.11109	0.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.18816	31.02903	101.18816	0.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.01698	19.30312	100.01698	0.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.01894	19.95822	100.01894	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	100.02153	20.83165	100.02153	0.00000				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	106.93010	9.35483	106.93010	7.28500			71,001,586,400.00	664,000	3,787,000.00	
AIR02	On 30/04/2023	Spot Bond	129.43400	14.54551	129.43400	8.14000				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.83928	100.00000	40.53996				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	112.73380	17.59980	112.73380	6.42000			58,170,640,800.00	516,000	8,695,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.09999	100.00000	32.85471				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.48732	100.00000	11.41080				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	161.71396	2.95146	161.71396	2.19000				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57384	47.94257	125.57384	3.85000				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.11098	82.98034	100.11098	0.00000				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.86473	66.25487	101.86473	66.25485				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	100.00000	81.81619	100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000.00	
BAW10	On 01/10/2016	Spot Bond	100.39004	12.35137	100.39004	0.00000				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	110.44786	10.09251	110.44786	7.53500				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	100.03289	26.33571	100.03289	0.00000				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	100.03428	10.07582	100.03428	0.00000				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.24778	100.00000	56.82818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	101.34025	10.21778	101.34025	0.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	111.46590	21.24762	111.46590	6.76000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.36142	10.24201	100.36142	0.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.65797	85.44709	100.65797	0.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.47285	74.08467	101.47285	6.47500			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.32714	39.22526	100.32714	0.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.82041	36.47038	102.82041	6.95000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	109.70689	11.36709	109.70689	7.46000			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.34896	65.82838	101.34896	0.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.50929	19.94453	104.50929	9.90813			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.46058	88.18931	100.46058	0.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.32687	23.92943	102.32687	10.03967			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.27521	23.91823	102.27521	10.05572			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.46043	15.54775	100.46043	0.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.26952	19.41221	102.26952	10.07074			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.88832	13.00639	104.88832	10.59594			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.47190	18.70856	100.47190	0.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.47190	18.70856	100.47190	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	100.47196	18.70854	100.47196	0.00000				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.75632	19.21043	101.75632	10.15813				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.55787	20.00843	102.55787	10.11945				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.32687	23.92943	102.32687	10.03967				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	103.01778	16.60189	103.01778	9.96868				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.64275	13.23858	102.64275	9.11616				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.44672	15.25267	100.44672	0.00000				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.43758	13.38018	100.43758	0.00000				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.43758	13.38018	100.43758	0.00000				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.41289	40.84046	100.41289	0.00000				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	22.32113	100.00000	0.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	101.58564	12.94839	101.58564	9.96529			2,148,120,597,561.12	21,145,908	5,286,477.00	
BAYA24	On 30/06/2017	Spot Bond	100.57263	13.71565	100.57263	11.09000				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04691	11.93763	100.04691	0.00000				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	100.75874	2.31698	100.75874	10.22500				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	12.45125	93.18242	0.00000				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.31133	81.57603	100.31133	0.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	100.39490	17.28609	100.39490	0.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.48001	8.97295	100.48001	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.43085	0.61092	100.43085	0.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	102.04112	1.62770	102.04112	10.10750			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.41738	1.41697	100.41738	0.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.42860	1.41635	100.42860	0.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.42860	1.41635	100.42860	0.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	1.48037	100.62073	0.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.41199	8.95186	100.41199	0.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.31133	53.73995	100.31133	0.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.56441	22.72903	104.56441	12.90813			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	104.46211	18.33047	104.46211	14.04375			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	103.14467	17.50118	103.14467	12.89904			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.57353	13.59139	100.57353	0.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.57353	0.24748	100.57353	0.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.57353	0.22531	100.57353	0.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.59566	0.14230	100.59566	0.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.73127	100.00000	7.68735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.72596	100.00000	19.58137			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.95284	100.00000	17.82125			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.08200	100.00000	11.00078			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.10239	100.00000	11.02190			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.39867	100.00000	13.30046			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.60971	100.00000	11.52462			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	53.60790	100.00000	53.30336			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	100.00000	49.49005	100.00000	49.02291		33,600,000,000,000.00	336,000,000	249,000,000.00	
BCP1	On 30/09/2014	Spot Bond	100.47208	41.67506	100.47208	0.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.48351	23.53939	100.48351	0.00000			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	175.09029	2.53765	175.09029	0.97000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	158.35305	11.70956	158.35305	7.06000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	158.49092	5.26322	158.49092	7.06000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	106.05902	7.72792	106.05902	7.44500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.56638	45.38331	101.56638	0.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.33254	85.57777	100.33254	0.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.15048	63.63203	101.15048	0.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.97963	64.80667	100.97963	0.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.17567	85.67241	101.17567	0.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.31046	66.03157	101.31046	0.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.84366	7.91260	100.84366	0.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.55610	40.19842	100.55610	0.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.34938	100.00000	39.05452			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	84.57646	100.00000	84.02004			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	101.61841	9.02987	101.61841	6.83500			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.11930	11.43534	101.11930	0.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	99.94888	11.70816	99.94888	0.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	99.94767	11.85056	99.94767	0.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	99.94363	12.32526	99.94363	0.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	99.93960	12.79998	99.93960	0.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	99.92819	14.12942	99.92819	0.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.51106	100.00000	6.83796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	101.35305	11.44784	101.35305	0.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.42862	11.84485	101.42862	0.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.46101	12.01487	101.46101	0.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.47180	12.07153	101.47180	0.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.60133	12.75078	101.60133	0.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.77398	13.65458	101.77398	0.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.31167	100.00000	4.27972			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.31167	100.00000	4.27972			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.60588	10.39699	100.60588	0.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.65806	10.96726	100.65806	0.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.67228	11.12270	100.67228	0.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	106.08444	12.38442	106.08444	7.23000		424,337,760,000.00	4,000,000	2,000,000.00	
BG42B	On 15/03/2017	Spot Bond	100.71492	11.58884	100.71492	0.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.79056	11.16327	100.79056	0.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.85814	100.00000	3.83017			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.85814	100.00000	3.83017			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.92927	41.27239	106.92927	6.19500		115,162,823,790.00	1,077,000	6,685,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.92849	8.82304	100.92849	0.00000				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	98.42878	78.42761	98.42878	0.00000				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.73340	95.81125	99.73340	0.00000				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	99.11834	86.19065	99.11834	0.00000				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.87174	15.75730	100.87174	0.00000				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.35180	100.00000	7.29670				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	101.04475	7.69842	101.04475	0.00000				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.87483	15.77768	100.87483	0.00000				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.92584	16.11388	100.92584	0.00000				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	101.01851	16.72461	101.01851	0.00000				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.40361	19.26181	101.40361	0.00000				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	102.03456	14.94451	102.03456	0.00000				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.63420	89.90250	100.63420	0.00000				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.46544	85.82651	100.46544	0.00000				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.58912	59.05443	100.58912	0.00000				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	102.11561	93.71453	102.11561	0.00000				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.53995	100.00000	10.46270				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.97108	39.51060	114.97108	6.77000			73,351,549,040.00	638,000	3,190,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	124.63334	20.78695	124.63334	8.11000				19,442,801,040.00	156,000	83,000.00
CBL09	On 29/01/2017	Spot Bond	99.72954	16.44574	99.72954	0.00000				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.44043	44.95583	101.44043	0.00000				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.98149	20.23512	111.98149	7.81000				47,256,188,780.00	422,000	8,194,000.00
CBL12	On 06/09/2018	Spot Bond	107.37777	12.64894	107.37777	9.84500				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	102.02356	12.11638	102.02356	0.00000				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	108.68386	13.46686	108.68386	10.09500				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.46783	22.31126	101.46783	0.00000				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	108.31852	15.31450	108.31852	8.16000				181,108,565,440.00	1,672,000	1,919,000.00
CBL17	On 23/08/2019	Spot Bond	101.38820	11.33560	101.38820	0.00000				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	104.03685	12.59920	104.03685	10.53500				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.39750	17.77143	101.39750	0.00000				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.94834	10.70670	100.94834	0.00000				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	128.32534	13.58571	128.32534	8.89000				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	124.67878	13.20525	124.67878	8.69000				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	122.93004	10.02358	122.93004	8.24000				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	101.19867	14.90275	101.19867	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	104.89587	19.63208	104.89587	10.36000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.44084	32.05411	101.44084	0.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	99.89640	41.60126	99.89640	0.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	99.88049	26.51880	99.88049	0.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	101.01220	22.86226	101.01220	0.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	101.09208	43.95741	101.09208	0.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.58510	89.03615	100.58510	0.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.58510	89.03615	100.58510	0.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.58510	89.03615	100.58510	0.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	101.10592	89.85442	101.10592	0.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.58916	89.05715	100.58916	0.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.54856	88.84713	100.54856	0.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.51605	88.67910	100.51605	0.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.19666	95.35725	101.19666	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.98382	27.61455	101.98382	0.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.33451	85.85297	100.33451	0.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.96181	27.48201	101.96181	0.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.54851	84.11247	100.54851	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.52008	84.02065	100.52008	0.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	102.07814	28.18219	102.07814	0.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	101.08003	91.90626	101.08003	0.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	101.02971	91.81214	101.02971	0.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.22744	90.10339	101.22744	0.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.59728	89.09915	100.59728	0.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.56886	88.95214	100.56886	0.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.57693	84.20430	100.57693	0.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.79975	75.13254	102.79975	9.88000			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	100.00000	56.82004	100.00000	9.64000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.86382	73.91960	101.86382	7.46000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.47375	93.17636	101.47375	0.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.75136	60.03389	100.75136	0.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.19689	59.63453	101.19689	0.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.19689	59.63453	101.19689	0.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	100.00000	69.02702	100.00000	0.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.34443	31.51102	101.34443	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	21.95455	100.00000	21.79538			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.77634	100.00000	21.61847			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.60523	16.35962	100.60523	0.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.27879	100.00000	49.92195			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.39312	100.00000	55.97980			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.56058	15.82819	100.56058	0.00000			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	100.87561	15.28992	100.87561	0.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.98620	12.76463	102.98620	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.87561	15.28992	100.87561	0.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.20410	12.28632	100.20410	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	101.31724	45.63550	101.31724	0.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	101.31415	46.70942	101.31415	0.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.47554	8.17792	109.47554	2.76000				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	100.31511	16.38170	100.31511	0.00000				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.38161	3.19546	109.38161	3.14000				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	101.10448	15.07439	101.10448	8.25000				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.48550	46.89218	101.48550	0.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.87561	15.28992	100.87561	0.00000				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.87561	15.28992	100.87561	0.00000				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	109.00793	3.63416	109.00793	3.10000				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.93227	8.59137	108.93227	2.40000				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.87517	14.73126	100.87517	0.00000				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.68080	89.53172	100.68080	0.00000				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.82467	60.49139	100.82467	0.00000				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	100.12184	37.89684	100.12184	0.00000				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	100.12354	37.95822	100.12354	0.00000				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.99848	13.24070	103.99848	7.22000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	100.14473	38.90384	100.14473	0.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	100.14258	38.08628	100.14258	0.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.94270	12.11816	99.94270	0.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.94567	12.11757	99.94567	0.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	104.16222	13.23359	104.16222	7.27000			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	104.16222	13.23359	104.16222	7.27000			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	44.06009	108.36835	0.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	44.37291	111.58329	0.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.38603	15.14297	107.38603	7.32000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.62145	11.51635	100.62145	0.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.69108	12.39816	100.69108	0.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.58770	89.83178	100.58770	0.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.59161	89.84878	100.59161	0.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	100.03277	26.33974	100.03277	0.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	100.03277	26.33974	100.03277	0.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.50385	100.17539	47.15891			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	100.00000	69.26036	100.00000	0.00000			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	100.00000	69.26036	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.94639	16.04599	100.94639	100.94639	0.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.15620	11.47449	101.15620	101.15620	0.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.63088	11.63431	100.63088	100.63088	0.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.95432	29.89486	100.95432	100.95432	0.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	101.02203	11.75555	101.02203	101.02203	0.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.37247	11.24835	101.37247	101.37247	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.37247	11.24835	101.37247	101.37247	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.95388	29.81951	100.95388	100.95388	0.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.95676	29.83665	100.95676	100.95676	0.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	16.51814	100.69210	100.69210	0.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.62618	16.26991	101.62618	101.62618	0.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.63451	28.38820	100.63451	100.63451	0.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.59316	15.96875	101.59316	101.59316	0.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.42722	27.68787	100.42722	100.42722	0.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.42722	27.68787	100.42722	100.42722	0.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.42722	27.68787	100.42722	100.42722	0.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.42722	27.68787	100.42722	100.42722	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	100.42722	27.68787	100.42722	0.00000			0.00	0	2,000,000.00
CLN255	On 26/03/2015	Spot Bond	100.43891	27.83553	100.43891	0.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.45824	10.81274	100.45824	0.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.45824	10.81274	100.45824	0.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.45824	10.81274	100.45824	0.00000			0.00	0	4,000,000.00
CLN259	On 26/03/2017	Spot Bond	100.45824	10.81274	100.45824	0.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.45824	10.81274	100.45824	0.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.46148	10.86351	100.46148	0.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	108.95587	9.96648	108.95587	7.86500			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.73181	41.67267	100.73181	0.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	101.03197	43.00432	101.03197	0.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.53164	59.11750	100.53164	0.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.53164	59.11750	100.53164	0.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.48741	9.18947	101.48741	0.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.71461	11.46033	100.71461	0.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.50307	15.46977	101.50307	0.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.83578	13.01868	100.83578	0.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.56658	9.69189	100.56658	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	100.56256	9.63977	100.56256	0.00000				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.57689	9.69044	100.57689	0.00000				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	101.01898	9.98276	101.01898	0.00000				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.17067	11.55575	101.17067	0.00000				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	101.17014	11.52660	101.17014	0.00000				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.57527	9.66959	100.57527	0.00000				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.78235	23.32703	100.78235	0.00000				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.82623	10.02122	100.82623	0.00000				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.50470	20.41745	100.50470	0.00000				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.40804	20.10286	100.40804	0.00000				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.54650	20.64214	100.54650	0.00000				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.63872	10.62960	100.63872	0.00000				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.63872	10.62960	100.63872	0.00000				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.63872	10.62960	100.63872	0.00000				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.63872	10.62960	100.63872	0.00000				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.27584	10.59879	101.27584	0.00000				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.95662	10.18994	100.95662	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	100.52309	10.75207	100.52309	0.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.52309	10.75207	100.52309	0.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.51670	10.64913	100.51670	0.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.36561	10.54899	100.36561	0.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.51670	10.64913	100.51670	0.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.36787	10.61965	100.36787	0.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.65632	1.52353	100.65632	0.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.36561	10.54899	100.36561	0.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.36561	10.56847	100.36561	0.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.36787	10.61965	100.36787	0.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.78887	100.00000	5.74691			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	104.87310	5.46062	104.87310	0.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.64672	1.52407	100.64672	0.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	104.87546	1.30290	104.87546	0.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	104.46891	1.32262	104.46891	0.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	104.78940	1.30705	104.78940	0.00000			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	82.02247	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN308	On 18/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	82.02247	100.00000	0.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.47110	100.00000	0.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.47110	100.00000	0.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	1.13579	106.74459	0.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	101.03913	0.01795	101.03913	0.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	104.10016	9.71531	104.10016	9.37500			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	101.86287	12.06870	101.86287	9.89500			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.34981	2.24769	100.34981	0.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.66831	0.01462	100.66831	0.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.79177	0.01808	100.79177	0.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	99.90250	2.79373	99.90250	0.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.80145	1.07553	100.80145	0.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	103.37677	9.26927	103.37677	8.80500			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.42431	9.09682	100.42431	0.00000			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	100.13561	2.70013	100.13561	0.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.93693	100.00000	22.78329			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	22.93693	100.00000	22.78329			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.20055	0.68242	36.20055	7.01000			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.30130	100.75836	101.30130	0.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.30130	100.75836	101.30130	0.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.14885	4.47020	164.14885	0.00000			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	106.03521	103.47347	6.12410			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	106.05455	103.48340	6.12410			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.55920	100.00000	0.00000			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	100.00000	54.78004	100.00000	6.76000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	132.72858	6.18622	132.72858	7.44500			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	158.35305	0.00006	158.35305	7.06000			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	158.49092	0.00007	158.49092	7.06000			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.50089	22.27980	82.50089	0.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.35127	22.32545	82.35127	0.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.18358	12.85050	100.18358	0.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.18358	12.85050	100.18358	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	100.62952	13.62996	100.62952	0.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.58415	11.09630	100.58415	0.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.59311	9.95155	100.59311	0.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.18128	84.22837	100.18128	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.59065	10.05727	100.59065	0.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	99.90250	9.66333	99.90250	0.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.53122	1.44128	100.53122	0.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.95184	16.59103	108.95184	7.82000			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	99.88544	108.51219	99.88544	5.98000			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	108.31540	12.62605	108.31540	7.80000			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	128.05414	13.87485	128.05414	8.66500		7,683,248,400,000.00	60,000,000	361,747,000.00	
COJ06	On 09/12/2015	Spot Bond	112.37577	22.00838	112.37577	7.22000			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	115.50651	10.11929	115.50651	8.21500			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	103.18508	9.24168	103.18508	8.68500			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	103.62148	10.27989	103.62148	9.79000			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.91618	29.62545	100.91618	0.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.93662	11.43303	100.93662	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	100.89688	29.48166	100.89688	0.00000				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.37179	21.26606	101.37179	0.00000				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	101.14085	95.50125	101.14085	0.00000				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.76857	90.95968	100.76857	0.00000				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.61389	87.46302	100.61389	0.00000				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.46211	79.79448	100.46211	0.00000				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	99.84557	15.79002	99.84557	0.00000				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	101.49636	9.21267	101.49636	6.76000				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.27323	98.09478	101.27323	0.00000				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.42213	58.68514	100.42213	0.00000				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.44354	23.10381	100.44354	0.00000				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.39264	85.33544	100.39264	0.00000				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.78793	77.68414	102.78793	6.22000				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	130.59652	20.09364	130.59652	6.02000				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	115.72963	10.02672	115.72963	6.86000			218,655,743,844.21	1,889,367	148,100,367.00	
DV23	On 27/02/2023	Spot Bond	119.63218	9.62284	119.63218	7.36500			80,318,174,479.68	671,376	101,990,376.00	
E170	On 01/08/2020	Spot Bond	143.18364	12.00468	143.18364	6.47000				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	105.57756	18.39071	105.57756	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	101.19307	36.87224	101.19307	0.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.29366	14.93431	101.29366	0.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.36063	6.04415	101.36063	0.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.42752	2.44356	101.42752	0.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	130.03074	14.08417	130.03074	-0.30000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.37000	122.00237	123.29304	1.37000			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	110.02503	2.56581	110.02503	1.44000			0.00	0	5,000,000.00
EMM01	On 28/07/2020	Spot Bond	115.87063	11.38527	115.87063	8.06500			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	116.65569	10.27031	116.65569	8.02500			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	113.02137	13.51453	113.02137	8.84000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	101.04948	21.92552	101.04948	0.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	101.12945	64.72534	101.12945	0.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.86975	92.58033	100.86975	0.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.28202	100.00000	36.01898			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	59.51173	100.00000	59.06578			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	96.61258	100.00000	95.87131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.74081	33.24191	127.74081	3.00000			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.10122	28.52355	109.10122	10.18000			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.49228	22.00433	106.49228	0.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.79327	10.02276	101.79327	0.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.21009	1.59574	100.21009	0.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	101.03031	6.73459	101.03031	8.45500			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.24723	31.23293	101.24723	0.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.14099	43.54740	101.14099	0.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	101.11422	7.94774	101.11422	0.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.27174	44.13079	101.27174	0.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.23614	8.81087	101.23614	0.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	101.01012	93.22704	101.01012	0.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	101.05105	43.14602	101.05105	0.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	101.08381	22.12772	101.08381	0.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	101.01503	93.23578	101.01503	0.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	101.02471	7.31366	101.02471	0.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	101.07354	7.65964	101.07354	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	105.65628	20.86127	105.65628	5.64000			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	112.85488	9.28815	112.85488	6.21500		33,549,203,159,469.30	297,277,381	258,706,000.00	
ES23	On 25/01/2023	Spot Bond	124.06688	10.17212	124.06688	6.90000		562,080,409,365.44	4,530,463	246,000,463.00	
ES26	On 02/04/2026	Spot Bond	102.18995	8.03833	102.18995	7.62500		602,884,631,947.65	5,899,647	96,921,000.00	
ES33	On 15/09/2033	Spot Bond	8.27500	93.18824	91.76052	8.42500		76,434,561,375.00	9,236,805	909,623,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.97893	21.96038	100.97893	0.00000		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	100.00000	15.99639	100.00000	15.84540		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.32776	83.53477	100.32776	0.00000		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	100.53605	87.68276	100.53605	0.00000		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.47641	100.00000	12.38292		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	12.14121	100.00000	12.05023		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.18130	94.07785	101.18130	0.00000		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.22424	94.15130	101.22424	0.00000		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.36158	94.38631	101.36158	0.00000		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.43881	94.51848	101.43881	0.00000		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	104.46263	37.64879	104.46263	6.27000		140,711,162,610.00	1,347,000	13,972,000.00	
FRB05	On 21/12/2018	Spot Bond	105.30136	11.48068	105.30136	7.93500		0.00	0	0.00	

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	100.62815	12.08767	100.62815	0.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.62809	8.73504	100.62809	0.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.63232	10.79461	101.63232	0.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	102.20789	8.72545	102.20789	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	113.58862	14.82940	113.58862	9.73500			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.86351	9.49114	98.86351	0.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	66.18290	100.00000	65.71994			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	102.05791	85.74197	102.05791	0.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	131.67777	2.99987	131.67777	1.05000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	284.98273	3.74119	284.98273	1.10000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	154.87869	1.79855	154.87869	1.92000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	206.06273	2.84215	206.06273	2.05000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.79124	22.46499	116.79124	6.43000			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.06500	100.00000	26.88667			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.06500	100.00000	26.88667			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.31567	3.68583	54.31567	8.16100			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.22879	3.36898	34.22879	9.50700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	32.99507	3.62324	32.99507	9.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000	85.36442	100.00000	84.78239	0.00	0	0.00	0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.70034	48.88237	103.70034	0.00000	0.00	0	0.00	0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.56694	101.58673	101.56694	0.00000	0.00	0	0.00	0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.56444	15.80956	101.56444	0.00000	0.00	0	0.00	0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	101.00565	61.64289	101.00565	0.00000	0.00	0	0.00	0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.62574	59.28079	100.62574	0.00000	0.00	0	0.00	0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.51848	15.46671	101.51848	0.00000	0.00	0	0.00	0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.51848	15.46671	101.51848	0.00000	0.00	0	0.00	0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	101.16062	10.49665	101.16062	0.00000	0.00	0	0.00	0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.49118	15.26303	101.49118	0.00000	0.00	0	0.00	0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.71056	11.46096	100.71056	0.00000	0.00	0	0.00	0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.93037	94.38745	100.93037	0.00000	0.00	0	0.00	0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.91621	15.72350	100.91621	0.00000	0.00	0	0.00	0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.60528	10.10783	100.60528	0.00000	0.00	0	0.00	0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.67172	10.96162	100.67172	0.00000	0.00	0	0.00	0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.77042	42.15982	100.77042	0.00000	0.00	0	0.00	0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.64516	98.00000	7.47000	0.00	0	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	9.35183	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.90205	15.57228	100.90205	0.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.65872	10.94253	100.65872	0.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.81017	12.91783	100.81017	0.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.87763	13.79994	100.87763	0.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.62431	10.49481	100.62431	0.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.40793	11.02442	105.40793	0.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.97173	15.03329	100.97173	0.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.64672	10.78638	100.64672	0.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.90323	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.76723	12.35692	100.76723	0.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.91880	14.33911	100.91880	0.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.69228	11.37959	100.69228	0.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.74014	12.00356	100.74014	0.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.87207	13.72733	100.87207	0.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.80780	12.88668	100.80780	0.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.91088	14.23545	100.91088	0.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.96778	14.98151	100.96778	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.86970	13.69622	100.86970	0.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.84194	13.33306	100.84194	0.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.75210	12.15947	100.75210	0.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.73776	11.97238	100.73776	0.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.93145	14.50494	100.93145	0.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.91959	14.34948	100.91959	0.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.88713	13.92440	100.88713	0.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.93303	14.52567	100.93303	0.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.78792	12.62703	100.78792	0.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.51582	100.09221	11.43227			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.58022	9.92179	100.58022	0.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.97804	15.11613	100.97804	0.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.69548	41.50404	100.69548	0.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.78633	23.41913	100.78633	0.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.37486	14.50392	101.37486	0.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.74891	22.99189	100.74891	0.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.64431	10.75515	100.64431	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	2.14632	98.00000	0.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.65232	10.06493	100.65232	0.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.58904	9.23403	100.58904	0.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.61068	9.51811	100.61068	0.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.82209	12.30081	100.82209	0.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.26362	81.48370	100.26362	0.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.64387	40.50636	100.64387	0.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.26362	81.48370	100.26362	0.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.62744	40.41336	100.62744	0.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.59866	1.52680	100.59866	0.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	101.35524	0.61040	101.35524	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.56015	1.43967	100.56015	0.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.25452	84.17670	100.25452	0.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.25452	84.17670	100.25452	0.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.56095	1.43963	100.56095	0.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.86416	1.51179	100.86416	0.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	100.13763	0.94720	100.13763	0.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	109.87241	1.86984	109.87241	2.47500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	103.88336	49.29870	103.88336	0.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	99.93920	37.98726	99.93920	0.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.65784	21.82412	100.65784	0.00000				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.65385	16.98829	100.65385	0.00000				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.80485	65.84542	101.80485	0.00000				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.95829	10.76749	98.95829	0.00000				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.14165	83.75779	100.14165	0.00000				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.55262	40.16694	100.55262	0.00000				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.61967	9.50176	101.61967	0.00000				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	119.53372	6.08700	119.53372	2.29000				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.66677	14.09072	100.66677	0.00000				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.67406	14.18084	100.67406	0.00000				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	119.71919	4.66241	119.71919	2.27000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.62339	33.52848	116.62339	0.18000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	119.53372	4.27668	119.53372	2.29000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	121.23373	6.09003	121.23373	1.15999				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.89369	10.64137	122.89369	1.23000				0.00	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	101.84555	12.47311	101.84555	0.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.94540	100.00000	18.80803			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	101.16385	18.36975	101.16385	0.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	101.01238	16.75094	101.01238	0.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.82919	4.73000	109.75402			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	101.03121	16.95223	101.03121	0.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.57278	10.95259	100.57278	0.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.66194	12.08113	100.66194	0.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.88383	31.63390	100.88383	0.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.78161	13.59703	100.78161	0.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.75091	13.20808	100.75091	0.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.64021	11.80425	100.64021	0.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.93696	15.94522	100.93696	0.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.63939	11.79399	100.63939	0.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.75512	30.96513	98.75512	0.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	103.16986	15.97244	103.16986	0.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.57593	15.89525	101.57593	0.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.73715	98.17300	100.73715	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	102.12844	99.55210	102.12844	10.15000			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	100.51940	98.22248	100.51940	0.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.09596	99.56230	103.09596	6.96000			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.70228	98.35428	99.70228	0.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.25802	98.33119	101.25802	0.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.47038	98.66084	101.47038	0.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.73118	99.06577	101.73118	0.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.89487	99.32000	101.89487	0.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	136.36431	22.02394	136.36431	3.30000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.21722	89.04836	101.21722	0.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	101.97642	37.15896	101.97642	0.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.86335	26.69551	100.86335	0.00000		605,180,100,000.00	6,000,000	3,000,000.00	
FRJ16	On 21/01/2016	Spot Bond	102.37009	14.31904	102.37009	0.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.69587	9.96339	101.69587	0.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.88410	8.86595	102.88410	0.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.15273	0.61265	100.15273	0.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	272.95459	3.83344	272.95459	1.61000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	284.74080	3.74298	284.74080	284.74080	1.11000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	267.95622	3.87406	267.95622	267.95622	1.83000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	127.91317	2.69898	127.91317	127.91317	1.42000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.50889	8.37510	101.50889	101.50889	0.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	127.95272	3.00065	127.95272	127.95272	1.02000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	99.99992	12.35545	99.99992	99.99992	0.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.20993	12.45077	100.20993	100.20993	0.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.58159	98.83157	101.58159	101.58159	0.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.39923	8.24433	101.39923	101.39923	0.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.51894	58.57837	100.51894	100.51894	0.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	101.06585	2.55817	101.06585	101.06585	2.26000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.79804	93.90519	100.79804	100.79804	0.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90648	100.00000	100.00000	0.89970			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.78371	104.97509	104.97509	12.68694			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.64614	91.67961	100.64614	100.64614	0.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.59579	90.80070	100.59579	100.59579	0.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.21771	7.91300	101.21771	101.21771	0.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.92689	101.07593	101.07593	16.80299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.81330	100.44759	8.74914				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.58734	40.23273	100.58734	0.00000				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.31483	100.76967	15.20303				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.00000	36.72214	100.00000	0.00000				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.32220	95.99823	101.32220	0.00000				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.25666	12.80535	100.25666	0.00000				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.18617	65.19280	101.18617	0.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	112.10923	2.01721	112.10923	1.88000				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.39363	11.71107	101.39363	0.00000				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.56075	59.19367	100.56075	0.00000				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.20848	53.55680	100.20848	0.00000				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	104.77248	38.38806	104.77248	5.68500			19,068,591,360.00		182,000	165,000.00
FRX15	On 14/03/2015	Spot Bond	105.97731	27.36158	105.97731	5.86000			151,971,462,540.00		1,434,000	2,634,000.00
FRX16	On 15/09/2016	Spot Bond	105.39137	13.49483	105.39137	6.46000				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	107.13694	10.78639	107.13694	6.81000				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	115.31869	10.26544	115.31869	6.85500				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	111.67639	12.14238	111.67639	7.47000			187,616,335,200.00		1,680,000	789,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	100.00000	7.77774	100.00000	100.00000			28,500,000,000,000.00	285,000,000	285,000,000.00	
FRX24	On 10/12/2024	Spot Bond	121.47040	12.52011	121.47040	8.35000			0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	105.87397	10.32998	105.87397	9.00000			0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57846	9.38662	86.57846	9.33500			0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	101.30477	17.13295	101.30477	0.00000			0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.27993	19.67344	100.27993	0.00000			0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	100.17038	27.13703	100.17038	0.00000			0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	105.83795	12.31691	105.83795	7.81000			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	101.25607	97.82887	101.25607	0.00000			0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	100.72370	90.96334	100.72370	0.00000			0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	99.59893	93.61381	99.59893	0.00000			0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	99.11847	86.39284	99.11847	0.00000			0.00	0	0.00	
GRA304	On 27/06/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00	
GRB90	On 26/04/2013	Spot Bond	99.90004	98.91706	99.90004	0.00000			0.00	0	0.00	
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99973	100.00000	99.99952			0.00	0	0.00	
GRD184	On 17/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00	
GRD185	On 02/05/2013	Spot Bond	99.81401	97.33816	99.81401	0.00000			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	99.72824	95.81146	99.72824	0.00000				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	98.78834	82.01905	98.78834	0.00000				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			25,481,000,000,000.00	254,810,000	254,810,000.00	
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99932	100.00000	99.99912				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99891	100.00000	99.99871				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.14603	7.43130	100.14603	0.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.18955	9.25036	100.18955	0.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.42036	7.64409	101.42036	0.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.45481	7.78430	101.45481	0.00000				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.52140	8.05515	101.52140	0.00000				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.58115	100.00000	2.56123				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.60407	8.39092	101.60407	0.00000				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.71886	8.85642	101.71886	0.00000				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	100.77378	29.02398	100.77378	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.89416	13.32712	101.89416	0.00000			101,894,160,000.00	1,000,000	500,000.00	
GRT03	On 15/10/2015	Spot Bond	100.07185	19.42479	100.07185	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.63901	12.76402	100.63901	0.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	100.48243	30.56601	100.48243	0.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.71259	8.74018	100.71259	0.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.49130	13.05309	100.49130	0.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	100.01655	19.16337	100.01655	0.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.67613	9.52183	100.67613	0.00000			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.43348	66.34967	101.43348	66.34965			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570		32,600,000,000,000.00	326,000,000	300,000,000.00	
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	100.00000	68.56869	100.00000	0.00000			0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	100.00000	68.56869	100.00000	0.00000			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00110	100.00000	50.00107			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	88.86501	100.00000	88.28037			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	100.00001	82.32804	100.00001	0.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	99.99994	19.39149	99.99994	0.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	109.46622	18.56356	109.46622	6.82183			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	100.00000	68.66869	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	100.00002	82.39518	100.00002	0.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	99.99993	19.69676	99.99993	0.00000				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.06144	117.06290	7.17564				0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	100.00000	68.79803	100.00000	0.00000				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	100.00002	82.51605	100.00002	0.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	99.99990	20.08925	99.99990	0.00000				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.89028	114.94363	7.62728				0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	100.00000	69.25635	100.00000	0.00000				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	100.00003	82.67719	100.00003	0.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	99.99988	20.56895	99.99988	0.00000				0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	100.00000	69.52702	100.00000	0.00000				0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	100.00000	70.19369	100.00000	0.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	100.00000	16.34360	100.00000	16.18933			31,764,000,000,000.00	317,640,000	300,000,000.00	
HPF02	On 15/04/2015	Spot Bond	100.08211	28.28696	100.08211	0.00000				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	100.08523	17.44191	100.08523	0.00000				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	119.31103	10.17658	119.31103	6.72000			122,890,360,900.00	1,030,000	30,950,000.00	
HWAY23	On 07/12/2023	Spot Bond	290.36837	3.70223	290.36837	0.88000				0.00	0	78,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	290.86402	3.69871	290.86402	0.86000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.81086	10.24599	109.81086	8.45000		64,568,785,680.00	588,000	19,294,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.15214	10.21928	110.15214	8.43000		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.81500	117.73098	117.93679	0.79500		671,560,000,000.00	824,000,000	821,707,568.00	
I2038	On 31/01/2038	Spot Bond	1.75000	114.40993	113.70299	1.78000		525,000,000.00	300,000	467,000,000.00	
I2050	On 31/12/2050	Spot Bond	1.99000	118.16310	119.00202	1.96000		10,566,900,000.00	5,310,000	468,900,000.00	
IBC01	On 16/03/2015	Spot Bond	92.90000	28.72497	92.90000	0.00000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	108.15405	28.20565	108.15405	6.32000		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	102.27231	28.63009	102.27231	0.00000		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.97446	20.30401	100.97446	0.00000		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	100.39991	87.21851	100.39991	0.00000		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.66524	59.97580	100.66524	0.00000		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	101.29398	59.16788	101.29398	0.00000		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	102.53541	52.83534	102.53541	6.76500		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	107.87400	17.12848	107.87400	6.82000		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	112.47069	10.89270	112.47069	7.16000		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	101.64338	48.73501	101.64338	6.69500		0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	99.95170	54.36479	99.95170	0.00000		599,710,200,000.00	6,000,000	3,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	101.01813	42.89142	101.01813	0.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	107.44540	36.39284	107.44540	3.15000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	106.16017	14.46346	106.16017	6.64000			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.23779	30.92352	101.23779	0.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.31862	11.64781	101.31862	0.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	126.42242	3.93261	126.42242	-0.00001			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	131.98848	2.62733	131.98848	1.02000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.29501	27.13211	100.29501	0.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.30869	10.30083	100.30869	0.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	107.12463	9.89434	107.12463	7.13000			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.81091	20.48809	100.81091	0.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	101.90434	9.30769	101.90434	0.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	101.06953	16.53928	101.06953	0.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	105.50074	10.83394	105.50074	7.36500			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.22732	9.47578	99.22732	7.76000		37,111,017,680.00		374,000	383,000.00
IBL48	On 19/03/2016	Spot Bond	100.59111	9.21191	100.59111	0.00000		30,177,333,000.00		300,000	300,000.00
IBL49	On 02/04/2018	Spot Bond	101.34391	5.79369	101.34391	7.09000			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
IC02	On 09/05/2013	Spot Bond	100.00000	104.14922	100.00000	103.33766			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00170	100.00000	0.00169			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.00000	23.92393	100.00000	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.00000	23.92393	100.00000	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.06978	10.26954	101.06978	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.00000	7.52100	100.00000	5.00000			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	100.38819	6.13496	100.38819	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.39681	14.43233	101.39681	0.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.32732	14.22012	101.32732	0.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.39940	14.41810	100.39940	0.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	111.36951	18.41290	111.36951	8.32000			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.34383	28.24947	100.34383	0.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.34383	28.24947	100.34383	0.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.24727	11.15745	101.24727	0.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01654	100.00000	7.95842			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	99.88096	99.63143	99.88096	0.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	102.12379	96.70687	102.12379	0.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.91230	94.32467	101.91230	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	101.83517	28.66793	101.83517	8.32000	0.00	0	0.00			
IN04E	On 27/08/2013	Spot Bond	100.78164	89.99649	100.78164	0.00000	0.00	0	0.00			
IN05E	On 14/11/2013	Spot Bond	100.97189	63.51654	100.97189	0.00000	0.00	0	0.00			
IN06E	On 10/03/2014	Spot Bond	100.58836	59.58228	100.58836	0.00000	0.00	0	0.00			
IN07	On 16/05/2013	Spot Bond	103.88752	102.03034	103.88752	7.97000	0.00	0	0.00			
IN09	On 01/02/2016	Spot Bond	100.59605	19.92345	100.59605	0.00000	0.00	0	0.00			
IN189U	On 25/04/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275	0.00	0	0.00			
IN205U	On 20/06/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009	0.00	0	0.00			
IND234	On 21/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213	0.00	0	0.00			
IND317	On 23/04/2013	Spot Bond	99.89942	99.72705	99.89942	5.25000	0.00	0	0.00			
IND318	On 30/04/2013	Spot Bond	99.79903	97.85945	99.79903	5.25000	0.00	0	0.00			
IND319	On 07/05/2013	Spot Bond	99.69885	96.06405	99.69885	5.25000	0.00	0	0.00			
IND320	On 14/05/2013	Spot Bond	99.59507	94.33696	99.59507	5.30000	0.00	0	0.00			
IND321	On 21/05/2013	Spot Bond	99.49435	92.67409	99.49435	5.30000	0.00	0	0.00			
IND322	On 28/05/2013	Spot Bond	99.39383	91.07200	99.39383	5.30000	0.00	0	0.00			
IND323	On 04/06/2013	Spot Bond	99.29352	89.52744	99.29352	5.30000	0.00	0	0.00			
IND324	On 11/06/2013	Spot Bond	99.17831	88.03896	99.17831	5.40000	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 18/06/2013	Spot Bond	99.07655	86.60091	99.07655	5.40000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	98.87365	83.86943	98.87365	5.40000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	98.77251	96.85482	98.77251	5.40000			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225	0.00	0	0.00	0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468	0.00	0	0.00	0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936	0.00	0	0.00	0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613	0.00	0	0.00	0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483	0.00	0	0.00	0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529	0.00	0	0.00	0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737	0.00	0	0.00	0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091	0.00	0	0.00	0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576	0.00	0	0.00	0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.19300	98.51660	101.19300	0.00000	0.00	0	0.00	0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	97.26962	100.00000	96.28378	0.00	0	0.00	0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.20215	96.49286	101.20215	0.00000	0.00	0	0.00	0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.39182	17.04638	100.39182	0.00000	0.00	0	0.00	0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.76685	19.68893	103.76685	9.90813	0.00	0	0.00	0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	102.12943	19.11214	102.12943	9.90813	0.00	0	0.00	0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.59439	8.85426	100.59439	0.00000	0.00	0	0.00	0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	101.02968	31.36254	101.02968	0.00000	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	100.58186	11.54997	100.58186	0.00000		0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.33262	6.50000	100.28002		0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	100.63872	11.92929	100.63872	0.00000		0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	100.29091	38.97077	100.29091	0.00000		0.00	0	0.00
ING169		On 07/06/2013	Spot Bond	100.25042	91.21333	100.25042	90.55091		0.00	0	0.00
ING174		On 28/05/2013	Spot Bond	100.73147	93.43917	100.73147	0.00000		0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	100.73147	89.69309	100.73147	0.00000		0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.95192	100.00000	23.77244		0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.32923	100.00000	15.21436		0.00	0	0.00
ING183		On 11/06/2013	Spot Bond	100.57513	90.27495	100.57513	0.00000		0.00	0	0.00
ING185		On 18/06/2013	Spot Bond	100.46280	86.43886	100.46280	0.00000		0.00	0	0.00
ING187		On 01/07/2013	Spot Bond	100.25224	85.40470	100.25224	0.00000		0.00	0	0.00
ING188		On 01/07/2013	Spot Bond	100.25224	85.39240	100.25224	0.00000		0.00	0	0.00
ING190		On 24/04/2013	Spot Bond	101.33362	99.44781	101.33362	0.00000		0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	100.88669	59.67345	100.88669	0.00000		0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	100.88669	59.67345	100.88669	0.00000		0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	100.88843	60.49579	100.88843	0.00000		0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	100.89018	61.48859	100.89018	0.00000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	99.97720	0.00048	99.97720	0.00000				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.71685	90.96390	100.71685	0.00000				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.72199	88.04329	100.72199	0.00000				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.75984	58.26325	100.75984	0.00000				0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.62404	88.74580	100.62404	0.00000				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.63505	85.63659	100.63505	0.00000				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.63966	57.06067	100.63966	0.00000				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.63235	14.59432	100.63235	0.00000				0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.46280	84.28729	100.46280	0.00000				0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.45651	88.55198	100.45651	0.00000				0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.44827	84.03608	100.44827	0.00000				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	100.10826	50.24603	100.10826	0.00000				0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	100.10212	84.00194	100.10212	0.00000				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	100.00000	15.34166	100.00000	13.42392				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.29466	100.77807	101.29466	0.00000				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.31428	65.98284	101.31428	0.00000				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.31428	65.98284	101.31428	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	100.01432	82.46018	100.01432	0.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	64.89673	100.00000	64.42622			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.41289	29.52047	100.41289	0.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	99.66642	28.68020	99.66642	0.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.95860	61.55583	100.95860	0.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	100.07144	26.65221	100.07144	0.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	100.07302	14.96080	100.07302	0.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	100.07410	10.22382	100.07410	0.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	105.14176	11.73169	105.14176	7.33000			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.86932	51.26314	102.86932	6.42000		13,887,358,200.00		135,000	138,000.00
IPL5	On 28/09/2015	Spot Bond	100.98851	20.51018	100.98851	0.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	109.40538	11.38891	109.40538	7.41000		77,459,009,040.00		708,000	13,224,000.00
IPL7	On 05/04/2018	Spot Bond	100.25604	1.61343	100.25604	0.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	101.18623	31.26304	101.18623	0.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.60609	21.64024	100.60609	0.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.40620	26.51154	109.40620	7.50000			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.64168	10.57651	100.64168	0.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.95263	8.79037	100.95263	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	121.21482	2.82842	121.21482	2.11000				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	133.91414	2.18623	133.91414	3.10000				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.76576	89.52161	100.76576	0.00000				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.35668	8.01318	100.35668	0.00000				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	100.16741	7.84503	100.16741	0.00000				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	100.15343	7.70247	100.15343	0.00000				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.79729	8.73249	100.79729	0.00000				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.47945	8.03587	100.47945	0.00000				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.03054	82.02666	100.03054	0.00000				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	95.72132	2.56441	95.72132	2.79500				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	97.94333	2.51112	97.94333	2.79500				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.86579	0.00285	100.86579	0.00000				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.90992	62.89575	100.90992	0.00000				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.58836	59.58228	100.58836	0.00000				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	119.10614	18.83371	119.10614	10.43500				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.89024	11.61209	101.89024	0.00000				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	133.91414	2.16303	133.91414	3.10000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	99.95728	50.01073	99.95728	50.01069			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	99.87072	99.18583	99.87072	5.25000			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	99.77039	97.33929	99.77039	5.25000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.67027	95.56376	99.67027	5.25000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.56627	94.58190	99.56627	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.46561	92.21029	99.46561	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.36515	90.62497	99.36515	5.30000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.26490	89.09628	99.26490	5.30000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	99.14922	87.62294	99.14922	5.40000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	99.04752	86.19915	99.04752	5.40000			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	98.94602	84.82368	98.94602	5.40000			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	98.84474	83.49410	98.84474	5.40000			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244	0.00	0	0.00	0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936	0.00	0	0.00	0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332	0.00	0	0.00	0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381	0.00	0	0.00	0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902	0.00	0	0.00	0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800	0.00	0	0.00	0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982	0.00	0	0.00	0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597	0.00	0	0.00	0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192	0.00	0	0.00	0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007	0.00	0	0.00	0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026	0.00	0	0.00	0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234	0.00	0	0.00	0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614	0.00	0	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000		64.98066	100.00000	64.61151			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		64.12257	100.00000	63.75829			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		63.27581	100.00000	62.91635			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.26935		85.03798	100.26935	0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.28272		8.57824	101.28272	0.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.45755		45.23100	101.45755	0.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.48690		21.61472	101.48690	0.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.38706		10.28792	101.38706	0.00000		202,774,120,000.00	2,000,000	1,000,000.00	
IVC007	On 04/04/2016	Spot Bond	100.26020		9.12829	100.26020	0.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.62481		55.96222	100.62481	0.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.56245		39.37822	100.56245	0.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.19296		98.51660	101.19296	0.00000			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.97335		98.05414	100.97335	0.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.23660		98.88766	101.23660	0.00000			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000		99.64405	100.00000	98.87756			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		60.56541	100.00000	60.11157			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		62.89882	100.00000	62.43271			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		59.49827	100.00000	59.06218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	101.50001	16.19114	101.50001	0.00000				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.00948	100.00000	9.93447				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	25.97481	100.00000	30.65688				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	100.07397	16.24416	100.07397	0.00000				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.98441	100.00000	9.90959				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	100.07797	9.90183	100.07797	0.00000			5,003,898,500,000.00	50,000,000	25,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	103.09048	100.00000	102.26796				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	97.85522	100.00000	101.93790				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	101.02739	2.83769	101.02739	0.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.77143	11.61225	101.77143	0.00000				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	152.87046	15.19487	152.87046	7.44000				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	100.12236	65.88060	100.12236	0.00000				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	101.08120	27.49878	101.08120	0.00000				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	101.94212	11.43284	101.94212	7.51000			171,262,761,600.00	1,680,000	4,026,000.00	
LGL03	On 03/04/2018	Spot Bond	100.65401	1.77015	100.65401	7.56000				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	101.02609	19.38709	101.02609	0.00000				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.99798	23.68585	103.99798	10.57000				0.00	0	9,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	101.12572	15.47304	101.12572	0.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.14675	96.35000	101.14675	0.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.12542	83.12632	100.12542	0.00000			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	99.94298	99.72693	99.94298	0.00000			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.77558	82.20342	98.77558	0.00000			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.66111	94.57702	99.66111	0.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.25012	88.03134	99.25012	0.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	98.61210	79.74737	98.61210	0.00000			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.73374	95.81124	99.73374	0.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	99.12076	86.19036	99.12076	0.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	100.07511	55.45390	100.07511	0.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.86047	94.11974	100.86047	0.00000		191,634,893,000.00	1,900,000	950,000.00	
MBF025	On 26/05/2014	Spot Bond	101.26828	41.88604	101.26828	0.00000		1,215,219,360,000.00	12,000,000	6,000,000.00	
MBF027	On 07/10/2014	Spot Bond	100.18919	38.27164	100.18919	0.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	100.00902	26.27185	100.00902	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.63504	19.64284	100.63504	0.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.29772	8.99357	100.29772	0.00000				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.67192	57.19086	100.67192	0.00000				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	100.33979	54.29993	100.33979	0.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.37129	9.05452	100.37129	0.00000				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.55590	66.72693	101.55590	0.00000				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.52889	100.00000	65.04328				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.02187	100.00000	63.54213				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	55.94629	100.00000	55.53624				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.45845	100.00000	36.19413				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.40770	100.00000	31.17235				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.26071	100.00000	9.19357				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.60916	100.00000	22.44524				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	108.44853	8.96385	108.44853	7.28500			15,833,485,380.00	146,000	150,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.73120	29.11082	100.73120	0.00000				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.62102	59.49786	100.62102	0.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.67610	28.65203	100.67610	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	100.23743	35.34853	100.23743	0.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.23924	35.38443	100.23924	0.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.24827	12.55502	100.24827	0.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.87716	9.38890	101.87716	0.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	101.97215	8.97103	101.97215	0.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.32224	14.40795	100.32224	8.59000			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.65724	12.42819	102.65724	9.34000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.84589	12.50440	102.84589	10.01000			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	108.00609	33.62686	108.00609	6.13000			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.50785	15.24903	100.50785	0.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.52816	7.45734	100.52816	0.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	111.45601	10.25675	111.45601	8.11000			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.25287	20.92438	105.25287	6.47000			0.00	0	25,300,000.00
MIIL01	On 31/05/2015	Spot Bond	100.92266	21.61203	100.92266	0.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	107.59280	14.12637	107.59280	7.57000			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.88186	93.16961	100.88186	0.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	107.50554	13.75604	107.50554	7.27000		90,734,675,760.00	844,000	6,010,000.00	
MTN02	On 13/07/2014	Spot Bond	107.36873	43.54696	107.36873	6.19000		116,602,440,780.00	1,086,000	1,610,000.00	

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	108.28199	24.25465	108.28199	6.52000				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	113.14026	13.49940	113.14026	7.21500			75,125,132,640.00		664,000	2,508,000.00
MTN05	On 28/10/2013	Spot Bond	100.68797	72.03334	100.68797	6.07500				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.90177	98.91704	99.90177	0.00000				0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	99.06977	85.39731	99.06977	0.00000				0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	98.85755	82.55885	98.85755	0.00000				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.90934	100.00000	6.85757				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18305	100.00000	0.18168				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.23414	100.00000	7.17993				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.32272	100.00000	7.26786				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.73276	100.89771	6.68190				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.82129	100.61875	6.76989				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	101.01321	6.91974	101.01321	0.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	101.02192	6.97772	101.02192	0.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	101.03238	7.04728	101.03238	0.00000				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	101.05854	7.22113	101.05854	0.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	101.07608	7.33699	101.07608	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	101.09526	7.46440	101.09526	0.00000		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.11268	7.58019	101.11268	0.00000		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.12127	7.63809	101.12127	0.00000		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.22614	8.33201	101.22614	0.00000		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.34825	9.14010	101.34825	0.00000		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18305	100.00000	0.18168		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18305	100.00000	0.18168		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	108.32046	11.04374	108.32046	7.53500		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	100.43926	54.16117	100.43926	0.00000		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.83326	29.66520	101.83326	0.00000		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	101.14153	29.65098	101.14153	0.00000		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.50515	10.99494	101.50515	0.00000		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	101.39755	20.99187	101.39755	0.00000		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.89442	9.60804	100.89442	0.00000		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	109.82815	21.60500	109.82815	6.52000	258,096,152,500.00	2,350,000	7,328,000.00	
NBK2B		On 15/09/2015	Spot Bond	101.14418	21.33528	101.14418	0.00000		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	120.51708	10.79962	120.51708	7.53500	152,092,554,960.00	1,262,000	3,714,000.00	
NBK4		On 28/10/2024	Spot Bond	34.71022	3.23288	34.71022	9.61500		0.00	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	100.00000	68.85369	100.00000	0.00000				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	105.74091	25.96899	105.74091	6.57000				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	99.99992	26.56469	99.99992	0.00000				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	99.99975	7.51037	99.99975	0.00000				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	102.21329	51.66365	102.21329	6.55500				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.92165	57.88396	100.92165	0.00000				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.45022	16.76353	107.45022	6.77000			223,496,457,600.00	2,080,000	4,724,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.44064	15.39900	100.44064	0.00000				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	39.21058	100.00000	0.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	49.52704	100.00000	0.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	37.39253	100.00000	0.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	35.45619	100.00000	0.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	101.02885	30.26501	101.02885	0.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.44961	28.17689	100.44961	0.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.21686	27.55164	100.21686	0.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	100.07813	27.02581	100.07813	0.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.93018	21.76019	100.93018	0.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	82.35266	20.86815	82.35266	0.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.82777	16.29218	100.82777	0.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	16.15288	100.00000	0.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	99.89402	16.64913	99.89402	0.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	99.88348	17.22829	99.88348	0.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.49029	17.78727	101.49029	0.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	100.08116	12.73456	100.08116	0.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.33158	16.68111	78.33158	0.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.84795	89.49545	100.84795	0.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.56781	59.12226	100.56781	0.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.55913	59.07170	100.55913	0.00000		1,005,591,300,000.00	10,000,000	10,000,000.00	
NCLN73	On 03/07/2015	Spot Bond	100.27243	19.69419	100.27243	0.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.20351	10.51218	101.20351	0.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.54448	9.45785	100.54448	0.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.51233	20.30147	100.51233	0.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.19068	9.28628	100.19068	0.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	100.50214	9.20687	100.50214	0.00000		2,010,042,800,000.00	20,000,000	10,000,000.00	
NCLN79	On 20/03/2016	Spot Bond	100.27914	9.03481	100.27914	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	100.24610	5.75567	100.24610	0.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.04363	21.94506	108.04363	7.27000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	102.27902	73.72497	102.27902	6.12000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.78195	57.05466	103.78195	6.22000		104,404,641,700.00	1,006,000	3,315,000.00	
NED9	On 06/07/2017	Spot Bond	100.17045	8.00778	100.17045	0.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	124.33493	18.61473	124.33493	10.66000			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.59698	10.79748	111.59698	0.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	101.08327	23.17102	101.08327	0.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	161.43372	6.44335	161.43372	1.12000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	114.41452	10.31171	114.41452	7.16000			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	99.16282	87.62145	99.16282	0.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.61195	59.51133	100.61195	0.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.20865	87.61644	99.20865	0.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	115.94501	10.72130	115.94501	7.79000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.97319	13.11390	100.97319	0.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	101.47267	42.23371	101.47267	0.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.86494	94.94066	100.86494	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.92140	21.30794	100.92140	0.00000			403,685,600,000.00	4,000,000	2,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	118.64673	10.70584	118.64673	7.99000			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.98855	42.66386	100.98855	0.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.91989	95.10292	100.91989	0.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.95040	21.48920	100.95040	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	115.82109	11.13997	115.82109	8.19000			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	101.04956	42.96193	101.04956	0.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.99314	95.32431	100.99314	0.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	101.00379	21.83392	101.00379	0.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	101.00382	95.35586	101.00382	0.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	101.06034	95.53642	101.06034	0.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.14107	95.76139	101.14107	0.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.24013	96.05423	101.24013	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.27784	9.72153	101.27784	0.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.18499	14.59331	101.18499	0.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.23355	78.23417	134.23355	3.22500			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.68518	51.99479	110.68518	5.77000			1,438,907,340,000.00	13,000,000	37,200,000.00
NRA018	On 30/11/2018	Spot Bond	128.59691	14.41665	128.59691	7.02500			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	139.35699	14.57471	139.35699	7.29500			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	178.09893	5.88670	178.09893	1.01500			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	140.87592	13.22040	140.87592	8.12000			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	100.00000	68.80703	100.00000	68.80701			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	100.01694	54.95726	100.01694	0.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	100.01648	54.86870	100.01648	0.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.86836	13.51434	101.86836	0.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.37871	29.87980	101.37871	0.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	99.89652	98.54163	99.89652	0.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	100.33182	21.86798	100.33182	0.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.51978	1.52385	100.51978	0.00000			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.78247	100.00000	18.64481			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.82619	100.00000	18.68821			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.85242	100.00000	18.71424			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.48193	100.00000	19.33915			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.18139	100.00000	20.03347			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.55296	100.00000	24.37301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	106.24776	23.46108	106.24776	6.12500			171,483,884,640.00	1,614,000	8,725,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.73548	100.00000	6.68501			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	96.62000	19.81082	96.62000	0.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.86263	100.00000	28.65109			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.72102	100.00000	9.65054			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.64406	90.26500	100.64406	0.00000			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	99.91344	59.00184	99.91344	0.00000			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.78009	87.44491	100.78009	0.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	79.46636	100.00000	78.97883			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.82345	92.11234	100.82345	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.38794	9.05129	100.38794	0.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	101.31695	40.15950	101.31695	0.00000			5,065,847,500,000.00	50,000,000	25,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	100.57207	35.74375	100.57207	0.00000			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.54411	89.49944	100.54411	0.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.57258	89.62673	100.57258	0.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.90862	85.27013	100.90862	0.00000			0.00	0	3,000,000.00
PR2B1F	On 15/06/2014	Spot Bond	100.62952	40.52239	100.62952	0.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.59557	35.73605	100.59557	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.61999	89.83886	100.61999	0.00000				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.61910	85.33833	100.61910	0.00000				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.66553	40.78921	100.66553	0.00000				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.62374	35.72683	100.62374	0.00000				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.70521	90.22065	100.70521	0.00000				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.70530	41.08403	100.70530	0.00000				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.65657	35.71608	100.65657	0.00000				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.78086	90.55997	100.78086	0.00000				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.38845	0.00022	100.38845	0.00000				0.00	0	97,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	100.40101	0.00022	100.40101	0.00000				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.40666	0.00022	100.40666	0.00000				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.41922	0.00022	100.41922	0.00000				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.47320	0.00022	100.47320	0.00000				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.48575	0.00022	100.48575	0.00000				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.11240	63.80641	101.11240	0.00000			4,044,496,000,000.00	40,000,000	20,000,000.00	
R009	On 15/09/2014	Spot Bond	112.20397	38.54459	112.20397	5.32000				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	92.54678	34.56322	92.54678	5.59000				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
R010P	On 21/12/2025	Spot Bond	42.53701	0.75629	42.53701	6.86000			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.27000	119.68467	119.50954	5.32000		49,799,412,321,120.00	449,603,856	4,857,050,856.00	
R158	On 15/09/2015	Spot Bond	119.50954	21.83423	119.50954	5.32000			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	88.34461	17.31424	88.34461	5.22000			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	126.44142	15.01616	126.44142	5.32000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	84.10264	9.21226	84.10264	5.15000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.54839	81.61481	103.54839	4.92000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.91000	134.91967	133.47679	7.04000		124,123,230,632,820.00	962,840,902	2,614,610,932.00	
R187P	On 21/12/2026	Spot Bond	40.18535	0.67118	40.18535	6.78000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	38.02265	0.60676	38.02265	6.70000			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.64000	296.48837	297.14644	0.61000		7,648,253,440.00	11,950,396	267,249,651.00	
R201	On 21/12/2014	Spot Bond	5.17500	108.55344	108.43375	5.22000		372,386,127,600.00	71,958,672	578,298,172.00	
R202	On 07/12/2033	Spot Bond	1.56000	222.31015	222.21513	1.56000		523,444,346,880.00	335,541,248	1,200,840,322.00	
R2023	On 28/02/2023	Spot Bond	6.40000	110.86038	110.15349	6.48500		13,322,403,481,600.00	081,625,544	4,023,739,814.00	
R203	On 15/09/2017	Spot Bond	5.65000	110.84092	110.54591	5.71000		15,612,974,886,550.00	763,358,387	5,724,105,387.00	
R204	On 21/12/2018	Spot Bond	5.87000	112.80866	112.42672	5.93500		37,116,328,030,730.00	323,054,179	5,812,588,710.00	
R2048	On 28/02/2048	Spot Bond	109.00181	9.09902	109.00181	8.07500		212,278,506,052,173.00	947,476,891	3,868,876,000.00	

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		56.89646	100.00000	56.47944			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.22500		103.61101	103.53028	5.27500		4,383,775,000,000.00		839,000,000	2,022,280,000.00
R207	On 15/01/2020	Spot Bond	6.04000		108.54178	108.09082	6.11000		39,895,141,750,760.00		605,155,919	4,453,557,319.00
R208	On 31/03/2021	Spot Bond	6.13500		104.22055	103.66148	6.21500		14,797,368,274,815.00		411,958,969	9,043,757,788.00
R209	On 31/03/2036	Spot Bond	7.69000		84.96027	83.32729	7.86000		19,795,841,142,420.00		574,231,618	7,097,934,531.00
R210	On 31/03/2028	Spot Bond	1.20000		169.59877	169.53136	1.20000		616,292,529,600.00		513,577,108	423,835,939.00
R211	On 31/01/2017	Spot Bond	0.70000		114.96384	129.67875	-0.70000		(104,667,470,600.00)		149,524,958	199,533,564.00
R212	On 31/01/2022	Spot Bond	0.48000		137.77255	138.05276	0.45000		75,413,491,200.00		157,111,440	1,632,581,557.00
R213	On 28/02/2031	Spot Bond	7.47000		96.40165	95.03345	7.61000		38,755,107,276,390.00		188,100,037	5,351,235,037.00
R214	On 28/02/2041	Spot Bond	85.09766		8.45949	85.09766	7.91000		128,642,589,596,434.00		511,705,370	6,558,785,619.00
R224C	On 15/09/2013	Spot Bond	98.00757		71.83752	98.00757	4.98000			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	95.56205		49.63552	95.56205	5.08000			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	93.05459		34.39618	93.05459	5.19000			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	90.38164		24.30454	90.38164	5.38000			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	88.34461		17.31424	88.34461	5.22000			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	86.29271		12.51671	86.29271	5.14000			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	84.10264		9.21226	84.10264	5.15000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	99.11638	85.98962	99.11638	5.16500			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	96.56889	59.22421	96.56889	5.25500			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	94.07500	40.73312	94.07500	5.27500			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	91.73228	28.45022	91.73228	5.22500			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	89.27383	20.23225	89.27383	5.29000			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	87.26842	14.51668	87.26842	5.16000			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	85.12618	10.59707	85.12618	5.14000			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.81515	7.89014	82.81515	5.20000			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	79.14170	6.22168	79.14170	5.68500			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.77966	4.82552	76.77966	5.73500			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.87424	3.88849	73.87424	5.94000			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	71.82256	3.09214	71.82256	5.92000			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	69.84143	2.48985	69.84143	5.90000			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	67.88413	2.03347	67.88413	5.89000			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	65.12060	1.76139	65.12060	6.07000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	63.29662	1.47708	63.29662	6.05000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	61.02531	1.29250	61.02531	6.13500			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	59.35874	1.10658	59.35874	6.10500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	57.75452	0.95610	57.75452	6.07500	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	56.21004	0.83326	56.21004	6.04500	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	54.77689	0.72902	54.77689	6.00500	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	53.40106	0.64235	53.40106	5.96500	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	46.45991	0.94262	46.45991	6.98000	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	45.09616	0.87064	45.09616	6.94000	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	43.78941	0.80913	43.78941	6.90000	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	42.53701	0.75629	42.53701	6.86000	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	41.33645	0.71070	41.33645	6.82000	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	40.18535	0.67118	40.18535	6.78000	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	39.08146	0.63680	39.08146	6.74000	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	38.02265	0.60676	38.02265	6.70000	0.00	0	0.00			
RCSB01	On 16/03/2014	Spot Bond	100.86646	61.01420	100.86646	0.00000	0.00	0	0.00			
RCSB02	On 15/07/2013	Spot Bond	100.07815	83.20648	100.07815	0.00000	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	100.09596	14.01406	100.09596	0.00000	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	101.12995	22.89975	101.12995	0.00000	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	100.16696	11.82887	100.16696	0.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.80083	100.00000	2.78007				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.79769	91.87063	100.79769	0.00000				0.00	0	1,000,000.00
RCSC10	On 06/06/2013	Spot Bond	100.78581	91.87183	100.78581	0.00000				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.79167	87.75402	100.79167	0.00000				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.74424	56.89180	100.74424	0.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.39626	27.49639	100.39626	0.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.72318	8.84738	100.72318	0.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.50007	9.16252	100.50007	0.00000				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	95.08807	100.00000	94.60782				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.62556	88.96331	100.62556	0.00000				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.43843	55.06945	100.43843	0.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	100.01706	37.58710	100.01706	0.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	101.03966	21.91510	101.03966	0.00000				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.24157	84.47201	100.24157	0.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.61656	9.46097	101.61656	0.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.36047	9.66185	101.36047	0.00000				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.92861	94.02041	100.92861	0.00000				0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	100.14644	82.18579	100.14644	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.82774	41.67612	100.82774	0.00000				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	102.59894	32.66216	102.59894	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.48456	14.43614	100.48456	0.00000				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.41188	11.20633	102.41188	0.00000				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	102.14648	15.43380	102.14648	0.00000				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	102.14648	15.43380	102.14648	0.00000				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	100.01846	83.10219	100.01846	0.00000				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	101.06569	91.69259	101.06569	0.00000				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.77165	86.37464	100.77165	0.00000				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.18249	83.65478	100.18249	0.00000				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.63709	15.90136	100.63709	0.00000				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.71414	12.37894	100.71414	0.00000				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.70126	91.00916	100.70126	0.00000				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	101.02967	19.02535	101.02967	0.00000				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	99.94238	51.34339	99.94238	0.00000				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	103.70431	14.93914	103.70431	12.64000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	100.91494	36.24683	100.91494	0.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	101.06525	62.22693	101.06525	0.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	58.91787	100.00000	58.47637			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.17301	31.07562	101.17301	0.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.29675	5.25000	101.25325			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.05034	100.00000	1.04265			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.70353	100.00000	5.66173			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.52419	100.00000	10.44533			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	106.37467	20.84618	106.37467	0.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	114.12830	8.82407	114.12830	7.57500		60,487,999,000.00	530,000	18,806,000.00	
SBC2	On 28/04/2016	Spot Bond	100.35671	12.29213	100.35671	0.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.59924	16.74934	117.59924	6.62000			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	101.05812	12.02537	101.05812	0.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	110.93018	13.84870	110.93018	7.76000			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	99.92555	7.11597	99.92555	0.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.69598	7.88836	100.69598	0.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.57115	7.02836	101.57115	0.00000			0.00	0	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	99.90207	7.51621	99.90207	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	99.90433	7.53216	99.90433	0.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.67522	27.27387	109.67522	6.62000		63,611,627,600.00	580,000	14,609,000.00	
SBK9	On 10/04/2018	Spot Bond	103.73742	9.76955	103.73742	7.53500		39,212,744,760.00	378,000	6,606,000.00	
SBK111	On 09/04/2014	Spot Bond	129.91733	50.79627	129.91733	0.90000		0.00	0	0.00	
SBN18	On 14/09/2013	Spot Bond	162.31942	61.73584	162.31942	-0.90120		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	115.95093	22.66571	115.95093	6.78000		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	116.28610	22.58532	116.28610	6.64000		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	116.45416	22.54518	116.45416	6.57000		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	105.02094	10.82334	105.02094	7.11000		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	116.10639	22.62837	116.10639	6.71500		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	116.19021	22.60827	116.19021	6.68000		0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	100.62479	9.32267	100.62479	0.00000		0.00	0	0.00	
SBN49	On 02/06/2014	Spot Bond	100.57178	42.30342	100.57178	0.00000		0.00	0	0.00	
SBN50	On 23/09/2014	Spot Bond	100.57245	41.05739	100.57245	0.00000		0.00	0	0.00	
SBN51	On 03/10/2016	Spot Bond	100.30561	12.55445	100.30561	0.00000		0.00	0	0.00	
SBN52	On 03/07/2013	Spot Bond	100.33599	85.59955	100.33599	0.00000		0.00	0	0.00	
SBR003	On 05/11/2013	Spot Bond	100.00000	65.41644	100.00000	64.92624		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	108.73408	10.79094	108.73408	108.73408	6.76000			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.19729	64.91199	101.19729	101.19729	0.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.49872	12.53654	100.49872	100.49872	0.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.51119	8.01787	100.51119	100.51119	0.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.51043	100.00000	100.00000	1.50037			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.47437	8.26741	100.47437	100.47437	0.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	117.02175	11.83573	117.02175	117.02175	7.86500			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	114.79256	13.00876	114.79256	114.79256	8.69000			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.25832	8.50337	101.25832	101.25832	0.00000			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	101.49033	29.32778	101.49033	101.49033	0.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.94284	9.79095	100.94284	100.94284	0.00000			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.97168	8.30168	100.97168	100.97168	0.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	110.54826	11.95939	110.54826	110.54826	7.42500		373,653,118,800.00	3,380,000	1,939,000.00	
SBS3	On 25/05/2026	Spot Bond	107.01740	10.87942	107.01740	107.01740	7.74000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	107.85426	11.64833	107.85426	107.85426	7.91500		42,494,578,440.00	394,000	403,000.00	
SBS9	On 07/07/2016	Spot Bond	117.27795	17.39202	117.27795	117.27795	6.50000		101,445,426,750.00	865,000	1,180,000.00	
SBSI10	On 03/07/2013	Spot Bond	122.27173	98.68265	122.27173	122.27173	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	284.01651	3.74833	284.01651	284.01651	1.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	126.42242	4.88621	126.42242	-0.00001			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.19000	10.65370	112.19000	0.00000			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	3.85814	100.00000	3.83017			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.31669	82.63494	0.00000			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.84110	5.20352	123.84110	0.56999			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.33262	6.50000	100.28002			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.68314	11.59434	100.68314	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	100.38444	86.90899	100.38444	0.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.41411	20.36955	100.41411	0.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.80613	9.96254	100.80613	0.00000		2,318,540,990,000.00	23,000,000	3,000,000.00	
SHS05	On 29/06/2017	Spot Bond	105.95655	13.38718	105.95655	7.81000		39,521,793,150.00	373,000	382,000.00	
SHS06	On 12/12/2017	Spot Bond	101.54640	9.37340	101.54640	0.00000		5,077,320,000,000.00	50,000,000	20,000,000.00	
SHS07	On 10/04/2016	Spot Bond	100.16662	16.42575	100.16662	0.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	102.77316	79.14302	102.77316	6.01000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.54467	15.16299	110.54467	6.62000			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.45355	92.10940	103.45355	6.22000			0.00	0	11,000.00
SNT01	On 15/09/2017	Spot Bond	104.82999	10.84993	104.82999	7.16000			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	101.17443	42.59116	101.17443	0.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	101.01384	13.30247	101.01384	0.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.20658	21.61904	101.20658	0.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	101.02165	9.89497	101.02165	0.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.32277	17.08569	110.32277	7.01000			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	100.39704	26.12419	100.39704	0.00000			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.33614	66.37106	101.33614	0.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	100.05170	15.74113	100.05170	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	100.05397	9.25841	100.05397	0.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	100.14383	8.47332	100.14383	8.04500		210,101,755,340.00	2,098,000	41,049,000.00	
SSN001	On 01/03/2017	Spot Bond	100.95013	11.57906	100.95013	0.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.48091	11.16804	100.48091	0.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	99.88998	9.54477	99.88998	0.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.08158	7.71859	94.08158	7.82300			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.73474	7.74912	93.73474	7.88500			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	106.41395	33.11752	106.41395	6.46500			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.23766	9.29304	101.23766	7.37000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.61958	9.83761	100.61958	0.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	105.86624	10.70711	105.86624	6.89000			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	117.29926	22.34497	117.29926	6.22000			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	108.98981	2.30270	108.98981	1.54500			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	107.76420	8.21737	107.76420	6.88500			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	66.66669	100.00000	0.00000			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	99.90018	98.91706	99.90018	0.00000			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	99.80015	97.08014	99.80015	0.00000			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.65760	94.57720	99.65760	0.00000			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.64289	94.33440	99.64289	0.00000			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.61406	93.85268	99.61406	0.00000			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.61424	93.85267	99.61424	0.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.55708	92.90464	99.55708	0.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.52865	92.43815	99.52865	0.00000			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.90016	92.17892	99.90016	0.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.52863	92.43816	99.52863	0.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.45706	91.29337	99.45706	0.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.42790	90.84385	99.42790	0.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.29652	88.87776	99.29652	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN986	On 19/06/2013	Spot Bond	99.12198	86.39242	99.12198	0.00000			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.92776	99.45543	99.92776	0.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.51001	78.91467	98.51001	0.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	98.73266	81.30575	98.73266	0.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	115.53188	21.06760	115.53188	5.88000			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.60165	8.50743	111.60165	7.60000			0.00	0	2,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	46.22186	100.00000	45.91227			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.24967	100.00000	30.02551			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.24740	100.00000	16.12565			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.02146	51.98630	102.02146	6.48500			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.86011	98.12086	99.86011	0.00000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.21027	87.40810	99.21027	0.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	100.00000	15.24287	100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
TFS78	On 18/04/2013	Spot Bond	100.00000	68.61037	100.00000	68.61034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	99.84426	21.43936	99.84426	0.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	108.11716	15.28986	108.11716	6.57000			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.69894	57.25530	100.69894	0.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.95288	63.15726	100.95288	0.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	101.01142	63.60348	101.01142	0.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	100.01746	6.49327	100.01746	0.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	100.01799	6.69517	100.01799	0.00000			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.94952	9.51236	101.94952	7.83000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.01717	8.51126	100.01717	0.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.01783	8.75791	100.01783	0.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.72920	3.05816	101.72920	0.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.01717	6.38222	100.01717	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.01783	6.63460	100.01783	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	101.78415	3.05345	101.78415	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	100.01913	7.12925	100.01913	0.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.01903	9.20187	100.01903	0.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	100.02156	8.05794	100.02156	0.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.02122	10.02071	100.02122	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	100.03148	11.89341	100.03148	0.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.03031	13.45359	100.03031	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	100.01703	11.82891	100.01703	0.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.82716	101.06155	5.78406			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	100.01706	6.34184	100.01706	0.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	104.24380	6.37768	104.24380	0.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	100.01944	7.25039	100.01944	0.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	100.02050	7.65417	100.02050	0.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	100.03159	11.93379	100.03159	0.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	100.01626	11.55233	100.01626	0.00000		1,000,162,600,000.00	10,000,000	5,000,000.00	
THE9A2	On 18/01/2016	Spot Bond	100.01663	14.60720	100.01663	0.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	100.01690	11.78122	100.01690	0.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	100.01663	6.49332	100.01663	0.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	100.01690	6.59427	100.01690	0.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	100.01703	6.64475	100.01703	0.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	100.01647	11.62863	100.01647	0.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	100.01690	11.78122	100.01690	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	100.01835	12.30574	100.01835	0.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	100.01835	7.14950	100.01835	0.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	100.01835	12.30574	100.01835	0.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	100.02046	13.06866	100.02046	0.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	100.02098	8.15896	100.02098	0.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	100.02032	13.02098	100.02032	0.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	100.03069	16.83521	100.03069	0.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	100.03133	12.19629	100.03133	0.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	100.03108	16.97823	100.03108	0.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.48941	57.14487	100.48941	0.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	108.26339	32.17300	108.26339	7.27000		104,365,907,960.00	964,000	1,609,000.00	
TL20	On 22/02/2020	Spot Bond	99.32778	7.59332	99.32778	6.28500		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	114.07870	13.55126	114.07870	6.65000		274,473,352,200.00	2,406,000	995,227,000.00	
TN20	On 17/09/2020	Spot Bond	119.53087	9.71631	119.53087	7.21500		209,689,538,845.77	1,754,271	268,799,271.00	
TN23	On 06/11/2023	Spot Bond	128.52017	13.28616	128.52017	7.51500		3,087,475,772,517.26	24,023,278	121,600,278.00	
TN25	On 19/08/2025	Spot Bond	112.82022	9.81626	112.82022	8.04000		6,769,213,200,000.00	60,000,000	244,700,000.00	
TN27	On 14/11/2027	Spot Bond	110.77285	11.83350	110.77285	8.08000		324,342,904,800.00	2,928,000	20,736,000.00	
TORQ1	On 15/04/2022	Spot Bond	101.08525	7.44599	101.08525	0.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	101.11091	7.61959	101.11091	101.11091	0.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	101.14340	7.83937	101.14340	101.14340	0.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	101.14682	7.86250	101.14682	101.14682	0.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.30741	8.94807	101.30741	101.30741	0.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.63990	15.16594	101.63990	101.63990	0.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.23006	26.79435	100.23006	100.23006	0.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.23941	9.99154	100.23941	100.23941	0.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.24501	8.12730	100.24501	100.24501	0.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.77894	10.00000	99.69617				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.78444	9.75000	99.70372				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.78881	100.00000	9.71077				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.77128	97.08096	99.77128	0.00000				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.93607	84.69507	99.93607	0.00000				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.41519	90.62069	99.41519	0.00000				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.41172	77.44789	98.41172	0.00000				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.67480	58.66371	95.67480	0.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982		20,000,000,000,000.00	200,000,000	100,000,000.00	
TSP140	On 17/04/2014	Spot Bond	100.00000	50.47702	100.00000	50.19026		10,000,000,000,000.00	100,000,000	50,000,000.00	
TWC001	On 08/05/2013	Spot Bond	101.01279	95.75980	101.01279	0.00000		0.00	0	0.00	
TWC002	On 14/05/2013	Spot Bond	100.94045	94.26485	100.94045	0.00000		0.00	0	0.00	
TWC003	On 16/05/2013	Spot Bond	100.91152	93.77760	100.91152	0.00000		0.00	0	0.00	
TWC004	On 21/05/2013	Spot Bond	100.75265	92.58830	100.75265	0.00000		0.00	0	0.00	
TWC005	On 05/07/2013	Spot Bond	100.20425	83.11489	100.20425	0.00000		0.00	0	0.00	
TWC006	On 08/07/2013	Spot Bond	100.14589	84.75632	100.14589	0.00000		0.00	0	0.00	
TWC007	On 10/07/2013	Spot Bond	100.11671	84.24489	100.11671	0.00000		0.00	0	0.00	
TWC008	On 15/07/2013	Spot Bond	100.05836	83.44704	100.05836	0.00000		0.00	0	0.00	
TWC009	On 12/07/2013	Spot Bond	100.04377	81.83206	100.04377	0.00000		0.00	0	0.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	85.37467	100.00000	84.79520		0.00	0	0.00	
TWCJ01	On 14/05/2013	Spot Bond	101.11853	94.25531	101.11853	0.00000		0.00	0	0.00	
TWCM01	On 14/05/2013	Spot Bond	100.94579	94.26456	100.94579	0.00000		0.00	0	0.00	
UG21	On 02/03/2021	Spot Bond	119.38979	10.26177	119.38979	7.61500		0.00	0	0.00	
UTR041	On 19/04/2014	Spot Bond	100.77654	54.68977	100.77654	0.00000		0.00	0	0.00	
UTR042	On 19/04/2016	Spot Bond	99.99989	15.40413	99.99989	0.00000		0.00	0	0.00	
UTR043	On 06/04/2015	Spot Bond	100.24566	28.40595	100.24566	0.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	108.76439	12.35329	108.76439	108.76439	8.05000			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.76484	100.00000	100.00000	65.27203			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.02921	100.00000	100.00000	65.53442			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.11733	100.00000	100.00000	65.62188			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.32834	80.41490	100.32834	100.32834	0.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.34812	52.57291	100.34812	100.34812	0.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.22819	22.38638	101.22819	101.22819	0.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.27394	13.84903	101.27394	101.27394	0.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.27590	10.30390	101.27590	101.27590	0.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.39031	9.30007	100.39031	100.39031	0.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.40226	1.64486	100.40226	100.40226	0.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.71000	90.96446	100.71000	100.71000	0.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	127.32000	14.12317	127.32000	127.32000	0.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	124.03169	19.24789	124.03169	124.03169	5.68000		61,767,781,620.00	498,000	93,257,000.00	
WS05	On 01/08/2018	Spot Bond	248.91229	5.54152	248.91229	248.91229	-0.39000		0.00	0	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	109.94644	26.21680	109.94644	109.94644	5.72000		7,740,229,376,000.00	70,400,000	35,000,000.00	
WSP2	On 28/05/2017	Spot Bond	113.48001	13.67925	113.48001	113.48001	6.21500		16,000,681,410,000.00	141,000,000	221,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	116.01052	11.53967	116.01052	6.49000			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	116.14631	11.32110	116.14631	6.73500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	117.35841	11.15323	117.35841	6.75500			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	98.12849	73.95426	98.12849	5.19500			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.85832	61.90513	96.85832	5.25500			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	89.19178	19.87569	89.19178	5.27000			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	95.20989	48.09803	95.20989	5.24500			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.97058	39.96546	93.97058	5.25500			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.95554	16.25990	87.95554	5.20000			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	92.00127	29.67771	92.00127	5.23500			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	89.17896	19.83910	89.17896	5.27000			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	68.82936	2.21947	68.82936	5.88000			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.72847	100.00000	9.67320			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03917	100.00000	0.03895			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.72847	100.00000	9.67320			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.06659	100.00000	25.91851			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.66743	100.00000	26.51593			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.00000	100.00000	24.85798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	25.00000	100.00000	24.85798				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.70540	100.00000	23.57073				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.70540	100.00000	23.57073				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.43519	100.00000	22.30774				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.43519	100.00000	22.30774				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.11243	100.00000	20.99249				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.11243	100.00000	20.99249				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.90542	100.00000	19.79233				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.90542	100.00000	19.79233				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.73180	100.00000	18.62539				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.73180	100.00000	18.62539				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.72810	100.00000	17.62739				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.77817	100.00000	16.68286				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.54757	100.00000	12.47628				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.85270	100.00000	11.78537				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.15387	100.00000	11.09051				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.15387	100.00000	11.09051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	10.55621	100.00000	10.49624			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.97163	100.00000	9.91498			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.38370	100.00000	9.33040			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,044,179,318,084,830.00</b>	<b>,061,218,990</b>	<b>95 209 145 998.00</b>

**Grand Total:** **14,180,213,010,230.00** **161,391,105** **95 211 098 467.00**