



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.07130	9.07130	9.06660	9.06660		11.94	96,817,984.90	10,673	494,728.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.60880	0.00061	0.72560	0.00073	0.609	20.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,779.30880	1.77931	1,784.12560	1.78413	1,779.309	20.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.41230	0.00041	0.47030	0.00047	0.412	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,929.11230	1.92911	1,933.87030	1.93387	1,929.112	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	10.05420	0.01005	10.43090	0.01043	10.054	16.17	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	828.75420	0.82875	833.83090	0.83383	828.754	16.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	7.23680	0.00724	7.57110	0.00757	7.237	16.73	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	935.93680	0.93594	940.97110	0.94097	935.937	16.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	3.28820	0.00329	3.55950	0.00356	3.288	17.77	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,181.98820	1.18199	1,186.95950	1.18696	1,181.988	17.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	32.72080	0.03272	33.37630	0.03338	32.721	13.89	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	461.42080	0.46142	466.77630	0.46678	461.421	13.89	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	17.50610	0.01751	18.02240	0.01802	17.506	15.06	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	646.20610	0.64621	651.42240	0.65142	646.206	15.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	11.25910	0.01126	11.66300	0.01166	11.259	15.94	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	789.95910	0.78996	795.06300	0.79506	789.959	15.94	0.00	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	9.30	Call	65.88440		0.06588	66.45310	0.06645	65.884	13.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	294.58440		0.29458	299.85310	0.29985	294.584	13.02		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	55.41910		0.05542	56.04640	0.05605	55.419	13.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	334.11910		0.33412	339.44640	0.33945	334.119	13.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	46.54020		0.04654	47.19800	0.04720	46.540	13.46		0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	375.24020		0.37524	380.59800	0.38060	375.240	13.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	92.48930		0.09249	92.83290	0.09283	92.489	12.59		36,903.23	399	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	221.18930		0.22119	226.23290	0.22623	221.189	12.59		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	78.16220		0.07816	78.63910	0.07864	78.162	12.81		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	256.86220		0.25686	262.03910	0.26204	256.862	12.81		0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	70.56510		0.07057	71.10140	0.07110	70.565	12.94		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	279.26510		0.27927	284.50140	0.28450	279.265	12.94		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	128.24390		0.12824	128.17980	0.12818	128.244	12.15		2,225,159.91	17,351	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	156.94390		0.15694	161.57980	0.16158	156.944	12.15		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	109.10540		0.10911	109.26980	0.10927	109.105	12.37		0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	187.80540		0.18781	192.66980	0.19267	187.805	12.37		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	98.84790		0.09885	99.12590	0.09913	98.848	12.50		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	207.54790		0.20755	212.52590	0.21253	207.548	12.50		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	177.49440		0.17749	176.77790	0.17678	177.494	11.95		0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	106.19440		0.10619	110.17790	0.11018	106.194	11.95		0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	160.72650		0.16073	160.23640	0.16024	160.726	11.94		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	119.42650		0.11943	123.63640	0.12364	119.426	11.94		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	155.36550		0.15537	154.94810	0.15495	155.365	11.94		0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	124.06550		0.12407	128.34810	0.12835	124.065	11.94		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	345.81480		0.34581	343.14400	0.34314	345.815	12.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	34.51480		0.03451	36.54400	0.03654	34.515	12.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	313.95030		0.31395	311.59210	0.31159	313.950	11.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	42.65030		0.04265	44.99210	0.04499	42.650	11.99		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	8.85	Call	276.08150	0.27608	274.13100	0.27413	276.082	11.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	54.78150	0.05478	57.53100	0.05753	54.781	11.98	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	395.93530	0.39594	392.83300	0.39283	395.935	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	24.63530	0.02464	26.23300	0.02623	24.635	12.01	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	362.22760	0.36223	359.40830	0.35941	362.228	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	30.92760	0.03093	32.80830	0.03281	30.928	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	353.98240	0.35398	351.23710	0.35124	353.982	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	32.68240	0.03268	34.63710	0.03464	32.682	12.00	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	579.00890	0.57901	574.94610	0.57495	579.009	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	7.70890	0.00771	8.34610	0.00835	7.709	12.41	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	484.59330	0.48459	480.89570	0.48090	484.593	12.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	13.29330	0.01329	14.29570	0.01430	13.293	12.03	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	413.19710	0.41320	409.96310	0.40996	413.197	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	21.89710	0.02190	23.36310	0.02336	21.897	12.01	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,871.30810	1.87131	1,866.60650	1.86661	1,871.308	18.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00810	0.00001	0.00650	0.00001	0.008	18.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.18480	9.18480	9.17990	9.17990		13.28	23,880,480.00	2,600	59,582.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	31.18720	0.03119	31.72770	0.03173	31.187	19.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,846.38720	1.84639	1,851.82770	1.85183	1,846.387	19.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	106.54160	0.10654	107.23650	0.10724	106.542	15.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	821.74160	0.82174	827.33650	0.82734	821.742	15.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	72.82210	0.07282	73.55830	0.07356	72.822	16.58	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,088.02210	1.08802	1,093.65830	1.09366	1,088.022	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	63.17740	0.06318	63.89240	0.06389	63.177	17.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,198.37740	1.19838	1,203.99240	1.20399	1,198.377	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	149.40230	0.14940	150.08550	0.15009	149.402	14.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	614.60230	0.61460	620.18550	0.62019	614.602	14.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	147.35440	0.14735	148.04030	0.14804	147.354	14.71	0.00	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	622.55440		0.62255	628.14030	0.62814	622.554	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	113.85290		0.11385	114.55370	0.11455	113.853	15.36	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	779.05290		0.77905	784.65370	0.78465	779.053	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	229.92920		0.22993	230.30140	0.23030	229.929	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	395.12920		0.39513	400.40140	0.40040	395.129	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	213.94530		0.21395	214.32280	0.21432	213.945	13.90	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	429.14530		0.42915	434.42280	0.43442	429.145	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	151.54760		0.15155	152.16000	0.15216	151.548	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	606.74760		0.60675	612.26000	0.61226	606.748	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	384.04620		0.38405	382.96710	0.38297	384.046	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	199.24620		0.19925	203.06710	0.20307	199.246	12.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	285.19170		0.28519	285.47160	0.28547	285.192	13.28	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	300.39170		0.30039	305.57160	0.30557	300.392	13.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	247.09000		0.24709	247.44340	0.24744	247.090	13.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	362.29000		0.36229	367.54340	0.36754	362.290	13.59	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	740.26320		0.74026	736.83510	0.73684	740.263	12.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	55.46320		0.05546	56.93510	0.05694	55.463	12.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	578.29980		0.57830	574.83440	0.57483	578.300	12.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	93.49980		0.09350	94.93440	0.09493	93.500	12.56	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	540.42100		0.54042	539.30240	0.53930	540.421	12.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	105.62100		0.10562	109.40240	0.10940	105.621	12.51	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,886.77290		1.88677	1,881.80970	1.88181	1,886.773	15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.97290		0.00197	1.90970	0.00191	1.973	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.28970		9.28970	9.28500	9.28500		14.06	0.00	0	22,797.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	155.79020		0.15579	156.15450	0.15615	155.790	16.81	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,166.09020		1.16609	1,171.15450	1.17115	1,166.090	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	89.59470		0.08959	89.95800	0.08996	89.595	18.77	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,799.89470		1.79989	1,804.95800	1.80496	1,799.895	18.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	269.20330		0.26920	269.32370	0.26932	269.203	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	679.50330		0.67950	684.32370	0.68432	679.503	15.13	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	244.60530		0.24461	244.80470	0.24480	244.605	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	754.90530		0.75491	759.80470	0.75980	754.905	15.40	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	159.88000		0.15988	160.23970	0.16024	159.880	16.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,140.18000		1.14018	1,145.23970	1.14524	1,140.180	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	527.25850		0.52726	526.11850	0.52612	527.258	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	265.45850		0.26546	269.01850	0.26902	265.458	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	442.82140		0.44282	442.15270	0.44215	442.821	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	353.12140		0.35312	357.15270	0.35715	353.121	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	271.83570		0.27184	271.94750	0.27195	271.836	15.10	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	672.13570		0.67214	676.94750	0.67695	672.136	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	582.42730		0.58243	580.98460	0.58098	582.427	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	220.62730		0.22063	223.88460	0.22388	220.627	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	554.26690		0.55427	552.97800	0.55298	554.267	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	242.46690		0.24247	245.87800	0.24588	242.467	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	542.18920		0.54219	540.96730	0.54097	542.189	13.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	252.48920		0.25249	255.96730	0.25597	252.489	13.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,325.95290		1.32595	1,322.03280	1.32203	1,325.953	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	36.25290		0.03625	37.03280	0.03703	36.253	14.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	697.46190		0.69746	695.40800	0.69541	697.462	13.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	157.76190		0.15776	160.40800	0.16041	157.762	13.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	598.64200		0.59864	597.11230	0.59711	598.642	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	208.94200		0.20894	212.11230	0.21211	208.942	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,900.66720		1.90067	1,896.22280	1.89622	1,900.667	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	10.96720		0.01097	11.22280	0.01122	10.967	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.40100		9.40100	9.39660	9.39660		14.71	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	170.82250		0.17082	170.80450	0.17080	170.823	18.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,769.82250	1.76982	1,774.20450	1.77420	1,769.823	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	148.28020	0.14828	148.27730	0.14828	148.280	19.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,997.28020	1.99728	2,001.67730	2.00168	1,997.280	19.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	439.36160	0.43936	438.81210	0.43881	439.362	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	638.36160	0.63836	642.21210	0.64221	638.362	15.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	436.04760	0.43605	435.51080	0.43551	436.048	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	645.04760	0.64505	648.91080	0.64891	645.048	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	232.81580	0.23282	232.71630	0.23272	232.816	17.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,331.81580	1.33182	1,336.11630	1.33612	1,331.816	17.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	887.80640	0.88781	885.65570	0.88566	887.806	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	186.80640	0.18681	189.05570	0.18906	186.806	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	574.77040	0.57477	573.79050	0.57379	574.770	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	423.77040	0.42377	427.19050	0.42719	423.770	14.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	442.70350	0.44270	442.14470	0.44214	442.703	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	631.70350	0.63170	635.54470	0.63554	631.703	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,737.25730	1.73726	1,733.43370	1.73343	1,737.257	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	36.25730	0.03626	36.83370	0.03683	36.257	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,283.63790	1.28364	1,280.43000	1.28043	1,283.638	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	82.63790	0.08264	83.83000	0.08383	82.638	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.48220	9.48220	9.47710	9.47710		15.28	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	560.82870	0.56083	560.09570	0.56010	560.829	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	678.62870	0.67863	682.99570	0.68300	678.629	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	557.28760	0.55729	556.56820	0.55657	557.288	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	685.08760	0.68509	689.46820	0.68947	685.088	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	564.39910	0.56440	563.65240	0.56365	564.399	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	672.19910	0.67220	676.55240	0.67655	672.199	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.57500	9.57500	9.56980	9.56980		15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,294.89710	1.29490	1,290.09660	1.29010	1,294.897	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
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	269.89710		0.26990	270.29660	0.27030	269.897	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	749.75370		0.74975	748.85960	0.74886	749.754	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	774.75370		0.77475	779.05960	0.77906	774.754	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,721.31020		1.72131	1,717.40240	1.71740	1,721.310	14.78	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	146.31020		0.14631	147.60240	0.14760	146.310	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,368.22260		1.36822	1,363.63340	1.36363	1,368.223	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	243.22260		0.24322	243.83340	0.24383	243.223	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,331.30940		1.33131	1,326.61880	1.32662	1,331.309	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	256.30940		0.25631	256.81880	0.25682	256.309	14.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.45810		10.45810	10.45230	10.45230		17.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,775.79270		1.77579	1,772.61800	1.77262	1,775.793	15.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	467.69270		0.46769	470.31800	0.47032	467.693	15.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,745.12130		1.74512	1,742.05020	1.74205	1,745.121	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	487.02130		0.48702	489.75020	0.48975	487.021	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,714.90010		1.71490	1,711.93360	1.71193	1,714.900	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	506.80010		0.50680	509.63360	0.50963	506.800	15.77	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.07130		9.07130	9.06660	9.06660		11.94	181,426.00	20	871.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	36,222.75740		0.36223	35,940.82940	0.35941	36,222.757	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,092.75740		0.03093	3,280.82940	0.03281	3,092.757	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	35,398.24090		0.35398	35,123.71160	0.35124	35,398.241	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,268.24090		0.03268	3,463.71160	0.03464	3,268.241	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	34,581.48270		0.34581	34,314.39970	0.34314	34,581.483	12.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,451.48270		0.03451	3,654.39970	0.03654	3,451.483	12.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.18480		9.18480	9.17990	9.17990		13.28	45,924.00	5	17.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,832.38380		0.44832	44,730.66800	0.44731	44,832.384	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	15,352.38380		0.15352	15,740.66800	0.15741	15,352.384	12.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,218.64010		0.44219	44,116.67140	0.44117	44,218.640	12.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15,738.64010		0.15739	16,126.67140	0.16127	15,738.640	12.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,610.60280		0.43611	43,508.48360	0.43508	43,610.603	12.78	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	16,130.60280		0.16131	16,518.48360	0.16518	16,130.603	12.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.28970		9.28970	9.28500	9.28500		14.06	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	33,083.78450		0.33084	33,071.79430	0.33072	33,083.785	14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	53,113.78450		0.53114	53,571.79430	0.53572	53,113.785	14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,758.19610		0.32758	32,747.49030	0.32747	32,758.196	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	53,788.19610		0.53788	54,247.49030	0.54247	53,788.196	14.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,436.00310		0.32436	32,426.55820	0.32427	32,436.003	14.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	54,466.00310		0.54466	54,926.55820	0.54927	54,466.003	14.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.02940		14.02940	14.07660	14.07660		11.37	7,098,876.40	506	17,591.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,030.11070		2.03011	2,077.12150	2.07712	2,030.111	17.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.71070		0.00071	0.52150	0.00052	0.711	17.73	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,041.41080		1.04141	1,085.50500	1.08550	1,041.411	14.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	12.01080		0.01201	8.90500	0.00891	12.011	14.12	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	349.91280		0.34991	374.46290	0.37446	349.913	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	110.51280		0.11051	87.86290	0.08786	110.513	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	11.84690		0.01185	11.54820	0.01155	11.847	15.38	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,282.44690		1.28245	1,234.94820	1.23495	1,282.447	15.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	79.28360		0.07928	82.18650	0.08219	79.284	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	449.88360		0.44988	405.58650	0.40559	449.884	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	37.79160		0.03779	38.70710	0.03871	37.792	12.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	658.39160		0.65839	612.10710	0.61211	658.392	12.10	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	25.15650		0.02516	25.54170	0.02554	25.157	12.52	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	795.75650		0.79576	748.94170	0.74894	795.756	12.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	343.06830		0.34307	367.10510	0.36711	343.068	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	113.66830		0.11367	90.50510	0.09051	113.668	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	336.29270		0.33629	359.80930	0.35981	336.293	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	116.89270		0.11689	93.20930	0.09321	116.893	11.64	0.00	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	14.34	Call	93.63770	0.09364	97.37740	0.09738	93.638	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	404.23770	0.40424	360.77740	0.36078	404.238	11.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.19790	14.19790	14.24550	14.24550		12.40	7,098,950.00	500	2,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	234.02660	0.23403	239.07630	0.23908	234.027	13.30	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	796.12660	0.79613	753.57630	0.75358	796.127	13.30	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	239.08650	0.23909	244.22890	0.24423	239.087	13.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	781.18650	0.78119	738.72890	0.73873	781.186	13.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	236.54510	0.23655	241.64060	0.24164	236.545	13.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	788.64510	0.78865	746.14060	0.74614	788.645	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.35510	14.35510	14.40370	14.40370		12.74	10,766,325.00	750	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	374.85970	0.37486	387.23450	0.38723	374.860	13.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	929.75970	0.92976	893.53450	0.89353	929.760	13.53	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	380.49370	0.38049	392.96420	0.39296	380.494	13.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	915.39370	0.91539	879.26420	0.87926	915.394	13.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	377.66820	0.37767	390.09060	0.39009	377.668	13.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	922.56820	0.92257	886.39060	0.88639	922.568	13.51	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.52320	14.52320	14.57350	14.57350		13.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	809.78570	0.80979	828.83900	0.82884	809.786	13.09	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	596.58570	0.59659	565.33900	0.56534	596.586	13.09	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	819.43230	0.81943	838.56990	0.83857	819.432	13.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	586.23230	0.58623	555.06990	0.55507	586.232	13.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	814.59710	0.81460	833.69210	0.83369	814.597	13.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	591.39710	0.59140	560.19210	0.56019	591.397	13.08	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09170	0.09170	0.09130	0.09130		21.53	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	327.46540	0.00327	312.15740	0.00312	327.465	19.90	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	157.46540	0.00157	182.15740	0.00182	157.465	19.90	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	33.82320	0.00034	34.12940	0.00034	33.823	21.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	863.82320	0.00864	904.12940	0.00904	863.823	21.53	0.00	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	0.11	Call	2.12820		0.00002	2.41750	0.00002	2.128	23.58		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,832.12820		0.01832	1,872.41750	0.01872	1,832.128	23.58		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09290		0.09290	0.09250	0.09250		20.29		0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	575.05090		0.00575	551.05710	0.00551	575.051	18.88		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	285.05090		0.00285	301.05710	0.00301	285.051	18.88		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	197.04160		0.00197	187.70300	0.00188	197.042	20.29		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	907.04160		0.00907	937.70300	0.00938	907.042	20.29		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	64.06530		0.00064	60.91630	0.00061	64.065	22.02		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,774.06530		0.01774	1,810.91630	0.01811	1,774.065	22.02		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.87250		11.87250	11.84200	11.84200		11.36		60,051,105.00	5,058	76,008.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	26.95730		0.02696	25.55560	0.02556	26.957	12.99		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	654.45730		0.65446	683.55560	0.68356	654.457	12.99		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	17.62040		0.01762	16.81390	0.01681	17.620	13.31		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	775.12040		0.77512	804.81390	0.80481	775.120	13.31		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	11.84250		0.01184	11.37850	0.01138	11.843	13.60		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	889.34250		0.88934	919.37850	0.91938	889.343	13.60		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	211.72950		0.21173	198.17190	0.19817	211.730	11.36		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	139.22950		0.13923	156.17190	0.15617	139.230	11.36		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	93.01570		0.09302	86.94870	0.08695	93.016	11.99		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	320.51570		0.32052	344.94870	0.34495	320.516	11.99		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	69.14190		0.06914	64.76600	0.06477	69.142	12.24		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	396.64190		0.39664	422.76600	0.42277	396.642	12.24		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	626.44120		0.62644	599.52670	0.59953	626.441	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	13.94120		0.01394	17.52670	0.01753	13.941	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	501.16520		0.50117	476.78600	0.47679	501.165	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	28.66520		0.02867	34.78600	0.03479	28.665	11.34		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	272.08830		0.27209	255.58190	0.25558	272.088	11.36		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	99.58830		0.09959	113.58190	0.11358	99.588	11.36		0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	645.25930		0.64526	618.07640	0.61808	645.259	11.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	12.75930		0.01276	16.07640	0.01608	12.759	11.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	635.70340		0.63570	608.64160	0.60864	635.703	11.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	13.20340		0.01320	16.64160	0.01664	13.203	11.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.02890		12.02890	11.99810	11.99810		12.59	0.00	0	20,496.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	246.38930		0.24639	236.86090	0.23686	246.389	13.20	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	567.48930		0.56749	588.76090	0.58876	567.489	13.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	135.43390		0.13543	129.81050	0.12981	135.434	14.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	956.53390		0.95653	981.71050	0.98171	956.534	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	371.68440		0.37168	357.11110	0.35711	371.684	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	352.78440		0.35278	369.01110	0.36901	352.784	12.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	332.86900		0.33287	320.78550	0.32079	332.869	12.69	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	403.96900		0.40397	422.68550	0.42269	403.969	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	278.09990		0.27810	267.61620	0.26762	278.100	13.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	499.19990		0.49920	519.51620	0.51952	499.200	13.00	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	636.15750		0.63616	614.60720	0.61461	636.158	12.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	157.25750		0.15726	166.50720	0.16651	157.258	12.21	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	381.19350		0.38119	365.99540	0.36600	381.193	12.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	342.29350		0.34229	357.89540	0.35790	342.293	12.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	376.41690		0.37642	361.36370	0.36136	376.417	12.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	347.51690		0.34752	363.26370	0.36326	347.517	12.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.17510		12.17510	12.14510	12.14510		13.38	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,108.01970		1.10802	1,080.83520	1.08084	1,108.020	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	132.91970		0.13292	135.73520	0.13574	132.920	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	922.66560		0.92267	897.99160	0.89799	922.666	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	190.56560		0.19057	195.89160	0.19589	190.566	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	886.52260		0.88652	862.44710	0.86245	886.523	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	204.42260		0.20442	210.34710	0.21035	204.423	12.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	851.10150	0.85110	827.65070	0.82765	851.101	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	219.00150	0.21900	225.55070	0.22555	219.002	12.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.33180	12.33180	12.30280	12.30280		13.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	570.21880	0.57022	555.29800	0.55530	570.219	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	738.41880	0.73842	752.49800	0.75250	738.419	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	566.52070	0.56652	551.65130	0.55165	566.521	14.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	744.72070	0.74472	758.85130	0.75885	744.721	14.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	573.94050	0.57394	558.96810	0.55897	573.941	14.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	732.14050	0.73214	746.16810	0.74617	732.141	14.16	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.66430	118.66430	118.66430	118.66430			0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.42310	119.42310	119.39740	119.39740			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,433.10000	1.43310	1,407.40000	1.40740	1,433.100		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,423.10000	1.42310	1,397.40000	1.39740	1,423.100		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,413.10000	1.41310	1,387.40000	1.38740	1,413.100		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.47814	115.47814	115.47814	115.47814			0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.21628	116.21628	116.18815	116.18815			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,226.28000	1.22628	1,198.15000	1.19815	1,226.280		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,216.28000	1.21628	1,188.15000	1.18815	1,216.280		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	1,206.28000	1.20628	1,178.15000	1.17815	1,206.280		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			121.00248	121.00248	121.00248	121.00248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future			121.65874		121.65874	121.62879	121.62879				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,668.74000		2.66874	2,638.79000	2.63879	2,668.740			0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	2,658.74000		2.65874	2,628.79000	2.62879	2,658.740			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,648.74000		2.64874	2,618.79000	2.61879	2,648.740			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	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
AL37	On 01/08/2013	Index Future			426.49000		426.49000	426.26300	426.26300				0.00	0	62.00
AL37	On 07/11/2013	Index Future			432.51300		432.51300	432.28400	432.28400				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			521.56100		521.56100	520.99300	520.99300				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			528.92700		528.92700	528.35300	528.35300				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			463.13900		463.13900	463.37800	463.37800				0.00	0	725.00
ALBI	On 07/11/2013	Index Future			469.68000		469.68000	469.92400	469.92400				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.19760		9.19760	9.25250	9.25250		8.20		37,857,321.60	4,116	12,578.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	453.04310		0.45304	505.68730	0.50569	453.043	11.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	15.44310		0.01544	13.18730	0.01319	15.443	11.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	471.87070		0.47187	524.72220	0.52472	471.871	11.80		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	14.27070		0.01427	12.22220	0.01222	14.271	11.80		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	462.44080		0.46244	515.19490	0.51519	462.441	11.72		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	14.84080		0.01484	12.69490	0.01269	14.841	11.72		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.25470		9.25470	9.30810	9.30810		9.38		4,858,717.50	525	7,078.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	36.35910		0.03636	39.36680	0.03937	36.359	13.67		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,081.65910		1.08166	1,031.26680	1.03127	1,081.659	13.67		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	436.30900		0.43631	478.85420	0.47885	436.309	9.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	81.60900		0.08161	70.75420	0.07075	81.609	9.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	428.75460		0.42875	471.03930	0.47104	428.755	9.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	84.05460		0.08405	72.93930	0.07294	84.055	9.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	189.86600		0.18987	214.74530	0.21475	189.866	9.51	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	235.16600		0.23517	206.64530	0.20665	235.166	9.51	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	796.07850		0.79608	847.30420	0.84730	796.079	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	41.37850		0.04138	39.20420	0.03920	41.379	12.36	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	514.88300		0.51488	564.55610	0.56456	514.883	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	60.18300		0.06018	56.45610	0.05646	60.183	9.95	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	443.92160		0.44392	486.72310	0.48672	443.922	9.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	79.22160		0.07922	68.62310	0.06862	79.222	9.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.30760		9.30760	9.35960	9.35960		10.22	0.00	0	2,009.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	54.57300		0.05457	58.23940	0.05824	54.573	13.56	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,346.97300		1.34697	1,298.63940	1.29864	1,346.973	13.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	234.65300		0.23465	255.67130	0.25567	234.653	10.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	397.05300		0.39705	366.07130	0.36607	397.053	10.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	231.34860		0.23135	252.11660	0.25212	231.349	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	403.74860		0.40375	372.51660	0.37252	403.749	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	195.14540		0.19515	213.09060	0.21309	195.145	10.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	487.54540		0.48755	453.49060	0.45349	487.545	10.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	785.94840		0.78595	834.99530	0.83500	785.948	11.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	78.34840		0.07835	75.39530	0.07540	78.348	11.29	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	238.00390		0.23800	259.27490	0.25927	238.004	10.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	390.40390		0.39040	359.67490	0.35967	390.404	10.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36330		9.36330	9.41440	9.41440		10.86	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	321.42090		0.32142	342.63060	0.34263	321.421	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	468.12090		0.46812	438.23060	0.43823	468.121	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	328.50630		0.32851	350.12030	0.35012	328.506	11.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	455.20630		0.45521	425.72030	0.42572	455.206	11.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	324.94430		0.32494	346.35550	0.34636	324.944	11.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	461.64430		0.46164	431.95550	0.43196	461.644	11.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.95700		9.95700	10.00430	10.00430		12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,799.04890		2.79905	2,845.34370	2.84534	2,799.049	15.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	92.04890		0.09205	91.04370	0.09104	92.049	15.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,750.68030		2.75068	2,796.94650	2.79695	2,750.680	14.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	93.68030		0.09368	92.64650	0.09265	93.680	14.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,702.33300		2.70233	2,748.57170	2.74857	2,702.333	14.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	95.33300		0.09533	94.27170	0.09427	95.333	14.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.02200		9.02200	8.98050	8.98050		8.97	117,286.00	13	39.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	151.03020		0.15103	126.88790	0.12689	151.030	9.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	69.03020		0.06903	86.38790	0.08639	69.030	9.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	144.72740		0.14473	121.24130	0.12124	144.727	9.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	72.72740		0.07273	90.74130	0.09074	72.727	9.06	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	138.56730		0.13857	115.74380	0.11574	138.567	9.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	76.56730		0.07657	95.24380	0.09524	76.567	9.04	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.11520		9.11520	9.07280	9.07280		11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	253.58200		0.25358	232.72430	0.23272	253.582	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	228.38200		0.22838	249.92430	0.24992	228.382	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	248.56370		0.24856	228.48790	0.22849	248.564	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	233.36370		0.23336	255.68790	0.25569	233.364	11.03	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	244.11820		0.24412	224.31920	0.22432	244.118	11.05	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	238.91820		0.23892	261.51920	0.26152	238.918	11.05	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.13640		0.13640	0.13640	0.13640			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			58.40920		58.40920	59.92360	59.92360			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 CADC	On 14/06/2013	Can-Do Future			4.89080		4.89080	5.15020	5.15020				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,901.52100		7,901.52100	-8,360.77510	-8,360.77510				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,325.01230		8,325.01230	-8,607.55030	-8,607.55030				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			4.89080		4.89080	5.15020	5.15020				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			308.95150		308.95150	316.79680	316.79680				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			109.21310		109.21310	109.76340	109.76340				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			90.59020		90.59020	92.64370	92.64370				0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000				0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.64180		9.64180	9.65540	9.65540		11.61		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	199.07740		0.19908	211.23860	0.21124	199.077	11.54		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	97.27740		0.09728	95.83860	0.09584	97.277	11.54		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	193.15970		0.19316	205.24830	0.20525	193.160	11.54		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	101.35970		0.10136	99.84830	0.09985	101.360	11.54		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	187.35350		0.18735	199.36650	0.19937	187.353	11.55		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	105.55350		0.10555	103.96650	0.10397	105.554	11.55		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.77270		9.77270	9.78680	9.78680		13.02		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	278.70350		0.27870	288.32660	0.28833	278.703	13.23		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	346.00350		0.34600	341.52660	0.34153	346.003	13.23		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	274.79180		0.27479	284.40900	0.28441	274.792	13.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	352.09180		0.35209	347.60900	0.34761	352.092	13.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	270.92970		0.27093	280.54070	0.28054	270.930	13.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	358.22970		0.35823	353.74070	0.35374	358.230	13.28	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry			9.18210		9.18210	9.23240	9.23240		11.44	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Call	27.81780		0.02782	61.12540	0.06113	27.818	11.65	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Put	35.71780		0.03572	18.72540	0.01873	35.718	11.65	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Call	22.92880		0.02293	53.99040	0.05399	22.929	11.44	0.00	0	10,000.00
DAAD	On 09/05/2013	Any day expiry	9.20	Put	40.82880		0.04083	21.59040	0.02159	40.829	11.44	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Call	19.70220		0.01970	47.23230	0.04723	19.702	11.68	0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Put	47.60220		0.04760	24.83230	0.02483	47.602	11.68	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	557.43520		0.55744	558.57610	0.55858	557.435	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	371.73520		0.37174	372.87610	0.37288	371.735	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	552.37640		0.55238	553.52020	0.55352	552.376	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	376.67640		0.37668	377.82020	0.37782	376.676	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	547.35710		0.54736	548.50390	0.54850	547.357	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	381.65710		0.38166	382.80390	0.38280	381.657	13.05	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.60390		9.60390	9.60520	9.60520		12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	0.00000		0.00000	12.23000	0.01223	0.000	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	46.10000		0.04610	57.03000	0.05703	46.100	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	0.00000		0.00000	2.06690	0.00207	0.000	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	146.10000		0.14610	146.86690	0.14687	146.100	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	0.00000		0.00000	0.29950	0.00030	0.000	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	266.10000		0.26610	265.09950	0.26510	266.100	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	0.00000		0.00000	0.25880	0.00026	0.000	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 07/05/2013	Any day expiry	9.88	Put	276.10000		0.27610	275.05880	0.27506	276.100	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	0.00000		0.00000	0.22420	0.00022	0.000	12.45	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	286.10000		0.28610	285.02420	0.28502	286.100	12.45	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry			7.62450		7.62450	7.66690	7.66690		12.27	0.00	15,000	10,000.00
DANZ	On 09/05/2013	Any day expiry	7.59	Call	50.94750		0.05095	88.30470	0.08830	50.948	13.65	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Put	16.44750		0.01645	11.40470	0.01140	16.448	13.65	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Call	43.98440		0.04398	80.10640	0.08011	43.984	13.42	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Put	19.48440		0.01948	13.20640	0.01321	19.484	13.42	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.61	Call	37.48130		0.03748	72.17160	0.07217	37.481	13.19	0.00	0	10,000.00
DANZ	On 09/05/2013	Any day expiry	7.61	Put	22.98130		0.02298	15.27160	0.01527	22.981	13.19	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry			9.03320		9.03320	9.05000	9.05000		11.46	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	70.81030		0.07081	0.00000	0.00000	70.810	11.73	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	47.61030		0.04761	0.00000	0.00000	47.610	11.73	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	49.21950		0.04922	0.00000	0.00000	49.219	11.46	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Put	66.01950		0.06602	0.00000	0.00000	66.019	11.46	0.00	10,000	10,000.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	83.19820		0.08320	0.00000	0.00000	83.198	11.87	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	39.99820		0.04000	0.00000	0.00000	39.998	11.87	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	76.87690		0.07688	0.00000	0.00000	76.877	11.80	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	43.67690		0.04368	0.00000	0.00000	43.677	11.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.05050		9.05050	9.04580	9.04580		11.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	23.73290		0.02373	24.86840	0.02487	23.733	13.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	323.23290		0.32323	329.06840	0.32907	323.233	13.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	10.47920		0.01048	11.27880	0.01128	10.479	14.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	469.97920		0.46998	475.47880	0.47548	469.979	14.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	6.86210		0.00686	7.51340	0.00751	6.862	14.89	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	556.36210		0.55636	561.71340	0.56171	556.362	14.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	106.16650		0.10617	106.64420	0.10664	106.166	11.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.04	Put	95.66650	0.09567	100.84420	0.10084	95.666	11.65	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Call	101.02330	0.10102	101.59810	0.10160	101.023	11.64	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Put	100.52330	0.10052	105.79810	0.10580	100.523	11.64	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Call	96.64230	0.09664	97.29360	0.09729	96.642	11.69	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Put	106.14230	0.10614	111.49360	0.11149	106.142	11.69	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Call	950.70160	0.95070	946.02970	0.94603	950.702	16.14	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.20160	0.00020	0.22970	0.00023	0.202	16.14	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.20	Call	850.85870	0.85086	846.21130	0.84621	850.859	15.35	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.35870	0.00036	0.41130	0.00041	0.359	15.35	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.25	Call	800.98230	0.80098	796.35500	0.79635	800.982	14.96	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.48230	0.00048	0.55500	0.00056	0.482	14.96	0.00	0	7,500.00	
DAUS	On 30/05/2013	Any day expiry			9.05290	9.05290	9.04830	9.04830		11.74	0.00	25,000	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Call	129.36260	0.12936	129.35120	0.12935	129.363	11.78	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.01	Put	86.46260	0.08646	91.05120	0.09105	86.463	11.78	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Call	147.05570	0.14706	146.72730	0.14673	147.056	11.81	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.98	Put	74.15570	0.07416	78.42730	0.07843	74.156	11.81	0.00	0	10,000.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Call	141.01350	0.14101	140.79280	0.14079	141.014	11.80	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	8.99	Put	78.11350	0.07811	82.49280	0.08249	78.114	11.80	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Call	135.11480	0.13511	135.00040	0.13500	135.115	11.79	0.00	0	0.00	
DAUS	On 30/05/2013	Any day expiry	9.00	Put	82.21480	0.08221	86.70040	0.08670	82.215	11.79	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry			9.07860	9.07860	9.07380	9.07380		12.10	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Call	75.04460	0.07504	75.72150	0.07572	75.045	13.01	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.31	Put	306.44460	0.30644	311.92150	0.31192	306.445	13.01	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Call	193.34680	0.19335	191.43050	0.19143	193.347	12.05	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.00	Put	114.74680	0.11475	117.63050	0.11763	114.747	12.05	0.00	0	20,000.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Call	79.85530	0.07986	80.55080	0.08055	79.855	12.92	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.29	Put	291.25530	0.29126	296.75080	0.29675	291.255	12.92	0.00	0	0.00	
DAUS	On 20/06/2013	Any day expiry	9.30	Call	77.41420	0.07741	78.10140	0.07810	77.414	12.97	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.30	Put	298.81420		0.29881	304.30140	0.30430	298.814	12.97	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.07980		9.07980	9.07510	9.07510		12.13	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	190.50630		0.19051	188.66470	0.18866	190.506	12.08	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	120.70630		0.12071	123.56470	0.12356	120.706	12.08	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	201.85680		0.20186	200.01630	0.20002	201.857	12.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	112.05680		0.11206	114.91630	0.11492	112.057	12.07	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	196.12910		0.19613	194.28920	0.19429	196.129	12.08	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	116.32910		0.11633	119.18920	0.11919	116.329	12.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.08590		9.08590	9.08110	9.08110		12.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	77.35930		0.07736	77.93440	0.07793	77.359	13.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	341.45930		0.34146	346.83440	0.34683	341.459	13.18	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	48.66270		0.04866	49.35690	0.04936	48.663	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	472.76270		0.47276	478.25690	0.47826	472.763	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	37.90700		0.03791	38.58830	0.03859	37.907	14.27	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	552.00700		0.55201	557.48830	0.55749	552.007	14.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	185.87540		0.18588	185.30720	0.18531	185.875	12.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	139.97540		0.13998	144.20720	0.14421	139.975	12.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	180.64860		0.18065	180.14470	0.18014	180.649	12.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	144.74860		0.14475	149.04470	0.14904	144.749	12.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	175.51910		0.17552	175.07980	0.17508	175.519	12.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	149.61910		0.14962	153.97980	0.15398	149.619	12.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	987.73840		0.98774	983.09980	0.98310	987.738	13.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	1.83840		0.00184	1.99980	0.00200	1.838	13.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	888.67270		0.88867	884.09840	0.88410	888.673	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	2.77270		0.00277	2.99840	0.00300	2.773	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	839.51620		0.83952	835.00290	0.83500	839.516	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	3.61620		0.00362	3.90290	0.00390	3.616	13.08	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.11740		9.11740	9.11250	9.11250		12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.19	Call	177.07690	0.17708	177.01030	0.17701	177.077	12.69	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	249.67690	0.24968	254.51030	0.25451	249.677	12.69	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Call	173.36380	0.17336	173.33330	0.17333	173.364	12.72	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Put	255.96380	0.25596	260.83330	0.26083	255.964	12.72	0.00	0	1,400.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	169.71990	0.16972	169.72430	0.16972	169.720	12.76	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	262.31990	0.26232	267.22430	0.26722	262.320	12.76	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Call	49.33000	0.04933	50.01630	0.05002	49.330	15.08	0.00	0	2,800.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Put	731.93000	0.73193	737.51630	0.73752	731.930	15.08	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry			9.12220	9.12220	9.11740	9.11740		12.46	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Call	133.78270	0.13378	134.15300	0.13415	133.783	13.33	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Put	361.58270	0.36158	366.75300	0.36675	361.583	13.33	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.51	Call	95.66270	0.09566	96.28430	0.09628	95.663	13.89	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.51	Put	483.46270	0.48346	488.88430	0.48888	483.463	13.89	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.60	Call	79.70940	0.07971	80.39190	0.08039	79.709	14.25	0.00	0	7,500.00	
DAUS	On 26/07/2013	Any day expiry	9.60	Put	557.50940	0.55751	562.99190	0.56299	557.509	14.25	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Call	254.04520	0.25405	253.28640	0.25329	254.045	12.41	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Put	171.84520	0.17185	175.88640	0.17589	171.845	12.41	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Call	248.72130	0.24872	248.01930	0.24802	248.721	12.42	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Put	176.52130	0.17652	180.61930	0.18062	176.521	12.42	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Call	243.47540	0.24348	242.82780	0.24283	243.475	12.42	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Put	181.27540	0.18128	185.42780	0.18543	181.275	12.42	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,028.41560	1.02842	1,023.93190	1.02393	1,028.416	13.46	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.21560	0.00622	6.53190	0.00653	6.216	13.46	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.20	Call	930.96990	0.93097	926.60390	0.92660	930.970	13.08	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.20	Put	8.76990	0.00877	9.20390	0.00920	8.770	13.08	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.25	Call	882.92870	0.88293	878.64860	0.87865	882.929	12.97	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.25	Put	10.72870	0.01073	11.24860	0.01125	10.729	12.97	0.00	0	7,500.00	
DAUS	On 31/07/2013	Any day expiry			9.12830	9.12830	9.12340	9.12340		12.61	0.00	0	39,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Call	239.46240		0.23946	238.82320	0.23882	239.462	12.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	201.16240		0.20116	205.42320	0.20542	201.162	12.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	234.56650		0.23457	233.97590	0.23398	234.567	12.55	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	206.26650		0.20627	210.57590	0.21058	206.267	12.55	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	229.74190		0.22974	229.20270	0.22920	229.742	12.56	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	211.44190		0.21144	215.80270	0.21580	211.442	12.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.15960		9.15960	9.15470	9.15470		12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	87.66410		0.08766	88.42000	0.08842	87.664	15.27	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	768.06410		0.76806	773.72000	0.77372	768.064	15.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	204.24170		0.20424	204.44950	0.20445	204.242	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	354.64170		0.35464	359.74950	0.35975	354.642	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	147.00510		0.14701	147.58800	0.14759	147.005	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	497.40510		0.49741	502.88800	0.50289	497.405	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	126.80550		0.12681	127.49070	0.12749	126.805	14.37	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	567.20550		0.56721	572.79070	0.57279	567.206	14.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	228.99480		0.22899	229.01400	0.22901	228.995	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	309.39480		0.30939	314.31400	0.31431	309.395	13.21	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	211.04220		0.21104	211.19970	0.21120	211.042	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	341.44220		0.34144	346.49970	0.34650	341.442	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	207.61630		0.20762	207.79830	0.20780	207.616	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	348.01630		0.34802	353.09830	0.35310	348.016	13.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	976.80190		0.97680	972.52710	0.97253	976.802	13.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.20190		0.01720	17.82710	0.01783	17.202	13.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	929.49020		0.92949	925.29740	0.92530	929.490	12.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	19.89020		0.01989	20.59740	0.02060	19.890	12.98	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.19320		9.19320	9.18830	9.18830		13.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	259.91900		0.25992	259.91510	0.25992	259.919	13.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	366.71900		0.36672	371.61510	0.37162	366.719	13.64	0.00	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	9.31	Call	256.33960		0.25634	256.36140	0.25636	256.340	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	373.13960		0.37314	378.06140	0.37806	373.140	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	118.46590		0.11847	119.21130	0.11921	118.466	15.48	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	805.26590		0.80527	810.91130	0.81091	805.266	15.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	267.22160		0.26722	267.16470	0.26716	267.222	13.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	354.02160		0.35402	358.86470	0.35886	354.022	13.58	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	263.54700		0.26355	263.51670	0.26352	263.547	13.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	360.34700		0.36035	365.21670	0.36522	360.347	13.61	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.19680		9.19680	9.19190	9.19190		13.37	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	176.39460		0.17639	176.96730	0.17697	176.395	14.58	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	579.59460		0.57959	585.06730	0.58507	579.595	14.58	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	284.38580		0.28439	284.24050	0.28424	284.386	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	337.58580		0.33759	342.34050	0.34234	337.586	13.52	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	280.53940		0.28054	280.42230	0.28042	280.539	13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	343.73940		0.34374	348.52230	0.34852	343.739	13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	199.38890		0.19939	199.82530	0.19983	199.389	14.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	512.58890		0.51259	517.92530	0.51793	512.589	14.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,024.31040		1.02431	1,020.24630	1.02025	1,024.310	13.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	27.51040		0.02751	28.34630	0.02835	27.510	13.31	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	977.83850		0.97784	973.84780	0.97385	977.839	13.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	31.03850		0.03104	31.94780	0.03195	31.038	13.17	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	288.28250		0.28828	288.10860	0.28811	288.283	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	331.48250		0.33148	336.20860	0.33621	331.483	13.49	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.22800		9.22800	9.22310	9.22310		13.63	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	271.97480		0.27197	272.26610	0.27227	271.975	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	453.97480		0.45397	459.16610	0.45917	453.975	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	252.99930		0.25300	253.30880	0.25331	252.999	14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	494.99930		0.49500	500.20880	0.50021	494.999	14.28	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	10.07	Call	126.88910		0.12689	127.70190	0.12770	126.889	16.12	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	968.88910		0.96889	974.60190	0.97460	968.889	16.12	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	278.61860		0.27862	278.90200	0.27890	278.619	14.05	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	440.61860		0.44062	445.80200	0.44580	440.619	14.05	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	275.27750		0.27528	275.56260	0.27556	275.278	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	447.27750		0.44728	452.46260	0.45246	447.278	14.07	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.23520		9.23520	9.23030	9.23030		13.66	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	271.95500		0.27195	272.11930	0.27212	271.955	14.21	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	476.75500		0.47675	481.81930	0.48182	476.755	14.21	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	268.77530		0.26878	268.96210	0.26896	268.775	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	483.57530		0.48358	488.66210	0.48866	483.575	14.24	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	225.50670		0.22551	225.95870	0.22596	225.507	14.67	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	590.30670		0.59031	595.65870	0.59566	590.307	14.67	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,027.27840		1.02728	1,023.34660	1.02335	1,027.278	13.27	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	42.07840		0.04208	43.04660	0.04305	42.078	13.27	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	275.17100		0.27517	275.31490	0.27531	275.171	14.18	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	469.97100		0.46997	475.01490	0.47501	469.971	14.18	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.27080		9.27080	9.26600	9.26600		13.85	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	325.10930		0.32511	325.12680	0.32513	325.109	14.34	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	484.30930		0.48431	489.12680	0.48913	484.309	14.34	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	321.71680		0.32172	321.75180	0.32175	321.717	14.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	490.91680		0.49092	495.75180	0.49575	490.917	14.37	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	318.36110		0.31836	318.41320	0.31841	318.361	14.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	497.56110		0.49756	502.41320	0.50241	497.561	14.39	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.38070		9.38070	9.37630	9.37630		14.63	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	622.27000		0.62227	621.78350	0.62178	622.270	13.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	331.57000		0.33157	335.48350	0.33548	331.570	13.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	617.27060		0.61727	616.77760	0.61678	617.271	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Put	336.57060		0.33657	340.47760	0.34048	336.571	13.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	612.31260		0.61231	611.81280	0.61181	612.313	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	341.61260		0.34161	345.51280	0.34551	341.613	13.97	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.40340		9.40340	9.39900	9.39900		14.72	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	654.13200		0.65413	652.93290	0.65293	654.132	14.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	340.73200		0.34073	343.93290	0.34393	340.732	14.03	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	649.11850		0.64912	647.93270	0.64793	649.118	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	345.71850		0.34572	348.93270	0.34893	345.718	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	644.13860		0.64414	642.97270	0.64297	644.139	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	350.73860		0.35074	353.97270	0.35397	350.739	14.08	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	9.61	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
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
EL28	On 02/05/2013	Bond Future			122.96062		122.96062	122.96062	122.96062			0.00	0	0.00
EL28	On 01/08/2013	Bond Future			116.09136		116.09136	116.06316	116.06316			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,101.36000		1.10136	1,073.16000	1.07316	1,101.360		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,091.36000		1.09136	1,063.16000	1.06316	1,091.360		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,081.36000		1.08136	1,053.16000	1.05316	1,081.360		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.12000		94.94013	8.12000	94.94013				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.22974		95.80648	8.20482	96.03681				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,714.28000		6.71428	6,944.61000	6.94461	6,714.280			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	84,755.15000		84.75515	84,985.48000	84.98548	84,755.150			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 07/11/2013	Bond Future			8.30971		93.37837	8.28400	93.61208				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,614.13000		1.61413	1,847.84000	1.84784	1,614.130			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	1,702.41000		1.70241	1,936.12000	1.93612	1,702.410			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	1,790.56000		1.79056	2,024.27000	2.02427	1,790.560			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	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 01/08/2013	GOVI			462.09700		462.09700	462.31600	462.31600				0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	161,070.00000		16.10700	163,260.00000	16.32600	161,070.000			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	160,970.00000		16.09700	163,160.00000	16.31600	160,970.000			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	160,870.00000		16.08700	163,060.00000	16.30600	160,870.000			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			468.62300		468.62300	468.84700	468.84700				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	226,330.00000		22.63300	228,570.00000	22.85700	226,330.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Call	226,230.00000		22.62300	28,470.00000	22.84700	226,230.000			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	226,130.00000		22.61300	28,370.00000	22.83700	226,130.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.09700		211.09700	211.02100	211.02100				0.00	0	885.00
IGOV	On 07/11/2013	Index Future			214.10600		214.10600	214.03000	214.03000				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			571.21300		571.21300	571.21300	571.21300				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 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	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 21/08/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.87000		95.13000	4.87000	95.13000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.85000		95.15000	4.85000	95.15000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.86000		95.14000	4.86000	95.14000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.93000		95.07000	4.93000	95.07000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.27000		94.73000	5.27000	94.73000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.64580		7.64580	7.69320	7.69320			8.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	315.05520		0.31506	359.37360	0.35937	315.055	9.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	9.25520		0.00926	6.17360	0.00617	9.255	9.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	305.85260		0.30585	349.93950	0.34994	305.853	9.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	10.05260		0.01005	6.73950	0.00674	10.053	9.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	296.71100		0.29671	340.55180	0.34055	296.711	9.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	10.91100		0.01091	7.35180	0.00735	10.911	9.30		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.70170		7.70170	7.74880	7.74880			9.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	243.42480		0.24342	274.97900	0.27498	243.425	9.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	131.72480		0.13172	116.17900	0.11618	131.725	9.93		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	237.32410		0.23732	268.54460	0.26854	237.324	9.92		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	135.62410		0.13562	119.74460	0.11974	135.624	9.92		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	231.30660		0.23131	262.18980	0.26219	231.307	9.90		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	139.60660		0.13961	123.38980	0.12339	139.607	9.90		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.22500		112.49405	6.22500	112.49405				0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.17093		114.62481	6.19198	114.46398				74,506,126.50	650	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,154.99000		8.15499	7,994.16000	7.99416	8,154.990			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	8,224.36000		8.22436	8,063.53000	8.06353	8,224.360		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	8,293.67000		8.29367	8,132.84000	8.13284	8,293.670		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
R023	On 07/11/2013	Bond Future			6.20677		112.32805	6.22864	112.16519			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	2,085.92000		2.08592	1,923.06000	1.92306	2,085.920		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	2,158.65000		2.15865	1,995.79000	1.99579	2,158.650		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	2,231.33000		2.23133	2,068.47000	2.06847	2,231.330		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.15000		120.23179	5.15000	120.23179		1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.04633		121.97981	5.06297	121.94339		1.51	0.00	0	11,292.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,524.18000		92.52418	92,487.76000	92.48776	92,524.180		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		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.00710		116.89626	5.02632	116.85961		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,207.46000		1.20746	1,177.88000	1.17788	1,207.460		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	103.02000		0.10302	110.09000	0.11009	103.020		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,223.33000		1.22333	1,193.60000	1.19360	1,223.330		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	100.07000		0.10007	106.99000	0.10699	100.070		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,239.27000		1.23927	1,209.39000	1.20939	1,239.270		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	97.19000		0.09719	103.96000	0.10396	97.190		0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.93863		118.47098	4.96149	118.43343		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,293.29000		1.29329	1,262.95000	1.26295	1,293.290		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	116.67000		0.11667	123.88000	0.12388	116.670		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,266.14000		1.26614	1,236.05000	1.23605	1,266.140		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	121.91000		0.12191	129.37000	0.12937	121.910		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,279.70000		1.27970	1,249.48000	1.24948	1,279.700		0.00	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	5.65	Put	119.27000		0.11927	126.60000	0.12660	119.270	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.82865		113.26649	4.85613	113.22843			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	526.45000		0.52645	488.39000	0.48839	526.450		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	498.93000		0.49893	460.87000	0.46087	498.930		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	512.69000		0.51269	474.63000	0.47463	512.690		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			6.69000		137.65109	6.69000	137.65109		9.39	0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.75521		133.94070	6.74025	134.09941		10.51	6,697,035.00	50	53,526.00
R186	On 01/08/2013	Bond Future	7.25	Call	6,008.15000		6.00815	6,144.27000	6.14427	6,008.150	10.73	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	903.39000		0.90339	880.80000	0.88080	903.390	10.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,668.29000		124.66829	124,827.00000	124.82700	124,668.290	10.94	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	10.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2,969.93000		2.96993	3,071.75000	3.07175	2,969.930	10.53	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,496.34000		2.49634	2,439.45000	2.43945	2,496.340	10.53	0.00	0	100.00
R186	On 07/11/2013	Bond Future			6.80442		135.83246	6.78889	135.99382		10.44	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,609.08000		2.60908	2,682.70000	2.68270	2,609.080	10.31	391,362.00	150	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	5,822.11000		5.82211	5,734.37000	5.73437	5,822.110	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,395.12000		13.39512	13,546.30000	13.54630	13,395.120	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	479.83000		0.47983	469.65000	0.46965	479.830	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,475.46000		13.47546	13,626.83000	13.62683	13,475.460	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	470.25000		0.47025	460.26000	0.46026	470.250	11.00	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
R186	On 07/11/2013	Bond Future	8.16	Call	13,555.86000		13.55586	13,707.42000	13.70742	13,555.860	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	460.83000		0.46083	451.03000	0.45103	460.830	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,355.48000		18.35548	18,514.02000	18.51402	18,355.480	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	125.59000		0.12559	122.77000	0.12277	125.590	11.00	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.84814		132.37172	6.83215	132.53468		10.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,496.77000		10.49677	10,630.34000	10.63034	10,496.770	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,739.22000		1.73922	1,709.83000	1.70983	1,739.220	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,567.89000		10.56789	10,701.79000	10.70179	10,567.890	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,717.83000		1.71783	1,688.77000	1.68877	1,717.830	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,426.12000		10.42612	10,559.37000	10.55937	10,426.120	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,761.17000		1.76117	1,731.46000	1.73146	1,761.170	11.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.89352		134.16481	6.87699	134.32997			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,039.04000		2.03904	2,204.20000	2.20420	2,039.040		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,136.67000		2.13667	2,301.83000	2.30183	2,136.670		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,941.30000		1.94130	2,106.46000	2.10646	1,941.300		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			297.91244		297.91244	297.91244	297.91244			0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.55039		297.55039	296.97194	296.97194			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,560.39000		2.56039	1,981.94000	1.98194	2,560.390		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 01/08/2013	Bond Future	295.00	Call	2,550.39000	2.55039	1,971.94000	1.97194	2,550.390		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,540.39000	2.54039	1,961.94000	1.96194	2,540.390		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.99000	109.07818	4.99000	109.07818		1.03	0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.83041	106.24184	4.83561	106.23475		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,996.16000	68.99616	68,989.07000	68.98907	68,996.160	0.97	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	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.70858	107.74240	4.71487	107.73548		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	283.02000	0.28302	279.78000	0.27978	283.020	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	193.40000	0.19340	197.08000	0.19708	193.400	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	289.21000	0.28921	285.92000	0.28592	289.210	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	188.59000	0.18859	192.22000	0.19222	188.590	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	295.49000	0.29549	292.14000	0.29214	295.490	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	183.87000	0.18387	187.44000	0.18744	183.870	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.48794	104.78507	4.49657	104.77767		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	705.91000	0.70591	699.86000	0.69986	705.910	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	47.30000	0.04730	48.65000	0.04865	47.300	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	691.27000	0.69127	685.28000	0.68528	691.270	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	49.64000	0.04964	51.05000	0.05105	49.640	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	698.47000	0.69847	692.45000	0.69245	698.470	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	48.35000	0.04835	49.73000	0.04973	48.350	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.07723	106.20443	4.08953	106.19692			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	415.36000	0.41536	407.85000	0.40785	415.360		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	403.24000	0.40324	395.73000	0.39573	403.240		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	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
R201	On 08/05/2014	Bond Future	4.75	Call	409.30000		0.40930	401.79000	0.40179	409.300		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			225.16611		225.16611	225.16611	225.16611			0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.07302		226.07302	226.37530	226.37530			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,083.02000		3.08302	3,385.30000	3.38530	3,083.020		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	3,073.02000		3.07302	3,375.30000	3.37530	3,073.020		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	3,063.02000		3.06302	3,365.30000	3.36530	3,063.020		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	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			5.55000		111.49804	5.55000	111.49804		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.49559		113.22703	5.50643	113.18528		3.63	0.00	0	9,102.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,013.83000		100.01383	99,972.08000	99.97208	100,013.830		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			5.51278		110.66678	5.52443	110.62471		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,474.23000		1.47423	1,451.64000	1.45164	1,474.230		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	764.65000		0.76465	784.13000	0.78413	764.650		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,150.74000		2.15074	2,122.26000	2.12226	2,150.740		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	443.39000		0.44339	456.98000	0.45698	443.390		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,177.17000		2.17717	2,148.51000	2.14851	2,177.170		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	434.39000		0.43439	447.80000	0.44780	434.390		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,203.74000		2.20374	2,174.88000	2.17488	2,203.740		0.00	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	6.01	Put	425.55000		0.42555	438.76000	0.43876	425.550	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,437.26000		108.43726	108,395.19000	108.39519	108,437.260	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.66	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.52242		112.15739	5.53513	112.11437		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,618.88000		2.61888	2,588.52000	2.58852	2,618.880	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	485.89000		0.48589	498.55000	0.49855	485.890	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,114.75000		2.11475	2,087.73000	2.08773	2,114.750	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	678.59000		0.67859	694.59000	0.69459	678.590	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,568.76000		2.56876	2,538.70000	2.53870	2,568.760	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	501.90000		0.50190	514.86000	0.51486	501.900	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,593.77000		2.59377	2,563.56000	2.56356	2,593.770	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	493.84000		0.49384	506.65000	0.50665	493.840	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.52584		109.51539	5.53963	109.47178			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	737.64000		0.73764	694.03000	0.69403	737.640		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	674.88000		0.67488	631.27000	0.63127	674.880		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	706.26000		0.70626	662.65000	0.66265	706.260		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			5.74500		113.70739	5.74500	113.70739		4.81	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.67942		111.61452	5.69552	111.53619		4.93	0.00	0	13,621.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,731.02000		102.73102	102,652.69000	102.65269	102,731.020	5.17	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	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.70308		113.19096	5.72015	113.11178		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,197.17000		3.19717	3,139.67000	3.13967	3,197.170	4.69	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
R204	On 07/11/2013	Bond Future	6.29	Put	514.18000		0.51418	535.86000	0.53586	514.180	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,232.16000		3.23216	3,174.34000	3.17434	3,232.160	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	504.15000		0.50415	525.51000	0.52551	504.150	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,267.29000		3.26729	3,209.17000	3.20917	3,267.290	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	494.28000		0.49428	515.34000	0.51534	494.280	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,923.79000		5.92379	5,850.72000	5.85072	5,923.790	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	101.07000		0.10107	107.18000	0.10718	101.070	4.83	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.71946		110.68484	5.73767	110.60421		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,642.75000		3.64275	3,584.88000	3.58488	3,642.750	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	678.04000		0.67804	700.80000	0.70080	678.040	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,675.41000		3.67541	3,617.29000	3.61729	3,675.410	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	667.87000		0.66787	690.38000	0.69038	667.870	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,610.19000		3.61019	3,552.57000	3.55257	3,610.190	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	688.33000		0.68833	711.34000	0.71134	688.330	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.73658		112.18411	5.75597	112.10239			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,311.79000		1.31179	1,230.07000	1.23007	1,311.790		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,353.33000		1.35333	1,271.61000	1.27161	1,353.330		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,270.24000		1.27024	1,188.52000	1.18852	1,270.240		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			5.06500		103.94170	5.06500	103.94170		0.40	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
R206	On 01/08/2013	Bond Future			4.97944		101.50664	4.98645	101.50355		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,508.53000		30.50853	30,505.44000	30.50544	30,508.530	0.32	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	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.48565		102.94035	4.50173	102.93747		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	20.77000		0.02077	19.87000	0.01987	20.770	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	55.82000		0.05582	57.80000	0.05780	55.820	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	21.40000		0.02140	20.48000	0.02048	21.400	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	54.65000		0.05465	56.61000	0.05661	54.650	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	22.04000		0.02204	21.10000	0.02110	22.040	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	53.50000		0.05350	55.44000	0.05544	53.500	0.12	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			5.90000		109.60508	5.90000	109.60508		5.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.85504		107.82353	5.86586	107.76363		6.01	0.00	0	6,919.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,252.34000		100.25234	100,192.44000	100.19244	100,252.340	6.28	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	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.88259		109.34639	5.89393	109.28596		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,633.15000		4.63315	4,586.41000	4.58641	4,633.150	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	432.10000		0.43210	445.79000	0.44579	432.100	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,675.51000		4.67551	4,628.57000	4.62857	4,675.510	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	423.70000		0.42370	437.19000	0.43719	423.700	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,717.98000		4.71798	4,670.84000	4.67084	4,717.980	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	415.45000		0.41545	428.74000	0.42874	415.450	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.90453		107.17970	5.91654	107.11803		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,580.37000		4.58037	4,536.43000	4.53643	4,580.370	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	784.04000		0.78404	801.77000	0.80177	784.040	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,504.71000		4.50471	4,461.14000	4.46114	4,504.710	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	806.74000		0.80674	824.84000	0.82484	806.740	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,542.49000		4.54249	4,498.73000	4.49873	4,542.490	5.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.65	Put	795.32000		0.79532	813.23000	0.81323	795.320	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.93033		108.63151	5.94299	108.56900			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,370.68000		1.37068	1,308.17000	1.30817	1,370.680		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,273.38000		1.27338	1,210.87000	1.21087	1,273.380		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,322.04000		1.32204	1,259.53000	1.25953	1,322.040		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			5.96500		105.56223	5.96500	105.56223		6.76	0.00	0	0.00
R208	On 01/08/2013	Bond Future			5.91151		107.45114	5.92741	107.35146		7.09	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,406.67000		98.40667	98,306.99000	98.30699	98,406.670		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		0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.94000		105.57288	5.95659	105.47209		7.06	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	5,509.37000		5.50937	5,429.37000	5.42937	5,509.370		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	494.50000		0.49450	515.29000	0.51529	494.500		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,557.14000		5.55714	5,476.83000	5.47683	5,557.140		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	485.04000		0.48504	505.52000	0.50552	485.040		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,605.01000		5.60501	5,524.40000	5.52440	5,605.010		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	475.73000		0.47573	495.91000	0.49591	475.730		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,082.70000		9.08270	8,987.91000	8.98791	9,082.700		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	103.09000		0.10309	109.09000	0.10909	103.090		0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.96275		106.99485	5.98014	106.89232		6.80	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,413.56000		5.41356	5,338.42000	5.33842	5,413.560		0.00	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 06/02/2014	Bond Future	6.75	Put	892.69000		0.89269	920.08000	0.92008	892.690	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,456.76000		5.45676	5,381.33000	5.38133	5,456.760	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	880.02000		0.88002	907.12000	0.90712	880.020	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,370.48000		5.37048	5,295.62000	5.29562	5,370.480	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	905.52000		0.90552	933.19000	0.93319	905.520	7.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.98513		105.04752	6.00331	104.94362			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,781.88000		1.78188	1,677.98000	1.67798	1,781.880		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,837.87000		1.83787	1,733.97000	1.73397	1,837.870		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,725.87000		1.72587	1,621.97000	1.62197	1,725.870		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			7.55000		86.55887	7.55000	86.55887		15.06	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.64585		87.25385	7.62080	87.49149		16.20	3,751,915.55	43	9,978.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,304.74000		77.30474	77,542.38000	77.54238	77,304.740	16.79	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.70275		85.34189	7.67700	85.58300		16.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,254.10000		10.25410	10,463.93000	10.46393	10,254.100	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	955.76000		0.95576	924.48000	0.92448	955.760	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,317.17000		10.31717	10,527.41000	10.52741	10,317.170	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	940.75000		0.94075	909.88000	0.90988	940.750	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,380.31000		10.38031	10,590.97000	10.59097	10,380.310	17.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Put	925.93000		0.92593	895.48000	0.89548	925.930	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,823.61000		14.82361	15,054.12000	15.05412	14,823.610	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	281.87000		0.28187	271.27000	0.27127	281.870	17.52	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.75434		86.49140	7.72796	86.73551		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,124.32000		9.12432	9,312.30000	9.31230	9,124.320	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,237.75000		2.23775	2,181.62000	2.18162	2,237.750	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,181.84000		9.18184	9,370.32000	9.37032	9,181.840	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,214.28000		2.21428	2,158.65000	2.15865	2,214.280	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,066.88000		9.06688	9,254.36000	9.25436	9,066.880	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,261.44000		2.26144	2,204.81000	2.20481	2,261.440	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.80638		84.51795	7.77932	84.76539			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	396.55000		0.39655	643.99000	0.64399	396.550		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	487.07000		0.48707	734.51000	0.73451	487.070		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	305.89000		0.30589	553.33000	0.55333	305.890		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.91384		170.91384	170.91384	170.91384			0.00	0	0.00
R210	On 01/08/2013	Bond Future			174.36659		174.36659	174.21800	174.21800			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	1,376.59000		1.37659	1,228.00000	1.22800	1,376.590		0.00	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 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	1,366.59000		1.36659	1,218.00000	1.21800	1,366.590		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	1,356.59000		1.35659	1,208.00000	1.20800	1,356.590		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.94591		129.94591	129.94591	129.94591			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.24101		130.24101	130.21824	130.21824			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	251.01000		0.25101	228.24000	0.22824	251.010		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	241.01000		0.24101	218.24000	0.21824	241.010		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	231.01000		0.23101	208.24000	0.20824	231.010		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	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			138.73361		138.73361	138.73361	138.73361			0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.85178		138.85178	138.87834	138.87834			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	861.78000		0.86178	888.34000	0.88834	861.780		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	851.78000		0.85178	878.34000	0.87834	851.780		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	841.78000		0.84178	868.34000	0.86834	841.780		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	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			7.27500		98.55720	7.27500	98.55720		12.39	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.34951		99.59964	7.32440	99.83963		13.41	0.00	0	6,911.00

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	Call	88,984.62000		88.98462	89,224.61000	89.22461	88,984.620	13.91	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.40631		97.46952	7.38043	97.71314		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,971.31000		10.97131	11,189.20000	11.18920	10,971.310	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	706.45000		0.70645	680.72000	0.68072	706.450	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,038.84000		11.03884	11,257.12000	11.25712	11,038.840	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	694.12000		0.69412	668.78000	0.66878	694.120	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,106.43000		11.10643	11,325.09000	11.32509	11,106.430	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	681.97000		0.68197	657.01000	0.65701	681.970	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.45853		98.78239	7.43196	99.02894		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,390.67000		9.39067	9,584.24000	9.58424	9,390.670	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,943.78000		1.94378	1,890.80000	1.89080	1,943.780	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,269.59000		9.26959	9,462.15000	9.46215	9,269.590	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,987.95000		1.98795	1,933.96000	1.93396	1,987.950	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,330.08000		9.33008	9,523.15000	9.52315	9,330.080	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,965.76000		1.96576	1,912.28000	1.91228	1,965.760	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.50863		96.58186	7.48133	96.83175			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,368.97000		1.36897	1,618.86000	1.61886	1,368.970		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,189.69000		1.18969	1,439.58000	1.43958	1,189.690		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,279.39000		1.27939	1,529.28000	1.52928	1,279.390		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			7.62500		88.27335	7.62500	88.27335		15.23	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.72959		88.85969	7.68918	89.26766		16.51	0.00	0	938.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 01/08/2013	Bond Future	84.31	Call	78,411.79000		78.41179	78,819.76000	78.81976	78,411.790	17.11	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	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.78614		86.83055	7.74461	87.24458		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,281.30000		4.28130	4,513.82000	4.51382	4,281.300	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,242.99000		4.24299	4,061.48000	4.06148	4,242.990	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,330.73000		4.33073	4,564.77000	4.56477	4,330.730	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,193.27000		4.19327	4,013.28000	4.01328	4,193.270	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,380.42000		4.38042	4,615.98000	4.61598	4,380.420	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,144.01000		4.14401	3,965.54000	3.96554	4,144.010	17.36	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
R248	On 02/05/2013	Bond Future			7.78500		113.12509	7.78500	113.12509			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.87768		114.07774	7.84239	114.53357			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	486.81000		0.48681	30.98000	0.03098	486.810		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	98.57000	0.09857	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	357.26000		0.35726	0.00000	0.00000	357.260		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	227.87000	0.22787	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	227.96000		0.22796	0.00000	0.00000	227.960		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.93776		111.26793	7.90145	111.73054			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	1,253.23000		1.25323	790.62000	0.79062	1,253.230		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	1,123.90000		1.12390	661.29000	0.66129	1,123.900		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	994.83000		0.99483	532.22000	0.53222	994.830		0.00	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			1.47080		1.47080	1.46690	1.46690		11.84		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	826.84630		0.08268	793.16660	0.07932	826.846	12.16		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	18.84630		0.00188	24.16660	0.00242	18.846	12.16		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	733.94030		0.07339	701.99710	0.07020	733.940	11.91		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	25.94030		0.00259	32.99710	0.00330	25.940	11.91		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	645.89890		0.06459	616.23510	0.06162	645.899	11.89		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	37.89890		0.00379	47.23510	0.00472	37.899	11.89		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.48240		1.48240	1.47820	1.47820		13.87		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	453.10080		0.04531	440.72110	0.04407	453.101	13.75		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	529.10080		0.05291	558.72110	0.05587	529.101	13.75		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	413.10590		0.04131	402.13010	0.04021	413.106	13.87		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	589.10590		0.05891	620.13010	0.06201	589.106	13.87		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	377.46020		0.03775	367.65430	0.03677	377.460	14.03		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	653.46020		0.06535	685.65430	0.06857	653.460	14.03		0.00	0	0.00
Total for Derivatives :											336,382,898.59	93,409	1 920 480.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.65344				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.98500		111.90264	5.98500	107.00101				27,531,000,000.00	4,600,000	7,996,250.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.86071				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.97000		112.14103	6.97000	112.12015				683,060,000,000.00	98,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	101.48801				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	101.50904				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.35124	8.00000	47.34098				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	7.72500	106.41747	7.72500	106.39520			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.13500	104.39773	6.13500	104.38059			625,770,000.00	102,000	14,591,000.00
AB07	On 07/03/2014	Spot Bond	6.04500	103.70349	6.04500	103.68670			447,330,000.00	74,000	7,937,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.11787			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.19000	110.72696	7.19000	110.70571			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.83065			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.23429	0.62000	134.18899			13,754,700,000.00	22,185,000	23,292,310.00
ABCP13	On 07/12/2023	Spot Bond	1.25000	144.31030	1.25000	282.63503			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.37120			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32249			0.00	12,000,000	4,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.57860			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.94201			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.98449			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.01270			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.39500	110.49666	6.39500	110.47777			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.56425			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.64500	104.79185	6.64500	104.77323			0.00	0	2,336,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.93216			0.00	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	0.00000	100.00000	0.00000	101.62287			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58826			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.58975			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.64158			0.00	2,000,000	2,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.88159			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.74500	104.33234	5.74500	104.31626			68,940,000.00	12,000	1,060,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.90595			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.83377			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.65478	4.37000	127.59884			0.00	0	396,700.00
ABLI03	On 15/03/2015	Spot Bond	1.92000	124.50712	1.92000	124.46073			0.00	0	667,560.00
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.50672	1.87000	116.46343			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.57208	2.77000	103.53099			2,770,000,000.00	1,000,000	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.49000	121.12577	9.49000	121.09476			11,539,840,000.00	1,216,000	608,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75040			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92708			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.97796			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.16412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	3.17000	113.38339	3.17000	113.33723			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.87434	100.00000	29.80197			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.99000	170.71251	0.99000	170.65316			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.63067	2.78000	150.57094			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.02000	178.21130	1.02000	178.14917			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.47000	179.54169	1.47000	179.47692			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.48625	74.31642	6.48625	74.30013			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.48625	74.31642	6.48625	74.30013			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.41867	84.61000	14.39447			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.24000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.91573			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.18000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.03711	100.00000	37.96494			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.88000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.29000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.24000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.58342			0.00	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	0.00000	100.00000	0.00000	100.42340			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.88000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.18500	107.23987	6.18500	112.64130			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.98000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.06000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73887			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.92500	118.41169	5.92500	118.39291			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.10000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44047			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.10000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500	103.77712	1.69500	107.79859			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.86000	109.86930	1.86000	156.78988			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.07000	124.48610	2.07000	206.44335			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			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
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	105.57000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.09000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.77000	102.15000	7.77000	101.32126			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.22000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.09000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.82000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.79000	114.02925	6.79000	114.00856		224,070,000.00	33,000	5,378,000.00	
ABS5	On 01/05/2015	Spot Bond	5.93500	104.54833	5.93500	104.53171		110,420,675,000.00	18,605,000	19,857,000.00	
ABS6	On 01/06/2020	Spot Bond	7.33500	108.29795	7.33500	108.27651		352,080,000.00	48,000	4,731,000.00	
ABS7	On 11/09/2026	Spot Bond	8.35500	104.95342	8.35500	104.93008		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	6.35500	109.11571	6.35500	109.09716		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.62000	128.10529	0.62000	128.06203		137,020,000.00	221,000	793,470.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.65104	4.00000	123.59793		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.05000	146.76363	1.05000	287.44151		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.14000	112.88246	-0.14000	127.53561		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	0.94000	130.81012	0.94000	133.39146		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.62192			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96724			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.92804	100.00000	24.86699			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.56199			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.56199			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.57500	112.68527	8.57500	106.20055			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.08500	109.00379	10.08500	108.97465			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.94422			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.58925	100.00000	1.58439			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.99748			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.75342			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.90740			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.47264	100.00000	9.44373			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89925			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.89095			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.61045	11.00000	56.59427			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.06249	100.00000	6.04399			0.00	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		0.00000	100.00000	0.00000	101.46875			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.72716			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.00793			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.05803			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.17058			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.00782			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.04175			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.05667			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.05131			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.05131			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.06441			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.98069			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.06441			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.03821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.18008			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.96163			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.94682			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.85149			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.94682			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.02142			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.05515			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.06871			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.04159			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87887			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98069			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49442			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.62500	113.62384	7.62500	113.60052			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89932			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.05500	103.83503	7.05500	103.81514			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.16785			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.26351			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.07196			0.00	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		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.18993			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.15839	100.00000	5.14691			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.36276	100.00000	5.35096			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	75.32736			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	135.49389			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	135.51328			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	101.00777			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	99.81081			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	99.81081			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.18993			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.31914			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.97383			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.96568			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	102.22073			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.28300			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	102.21984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.02748			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.84472			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.09570			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.52683			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84033			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.01186			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.76987			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02246			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83268			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99029			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01559			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88164			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85852			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90339			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.98757			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94003			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88571			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90067			0.00	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	10.23000	101.39228	10.23000	101.36479			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91549			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89251			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.25221			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33349			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84262			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.80000	113.35853	7.80000	113.33471			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98345			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.25464	1.75000	106.33476			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89931			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.90189			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96135			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.99503			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.92764			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91011			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.98831			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.95461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02870			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96135			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.00177			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98292			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.98831			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95963			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.01719			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.03482			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.81045			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82855			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89239			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91278			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.03899			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.02601			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10270			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.96809			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09194			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09598			0.00	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		0.00000	100.00000	0.00000	101.10270			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000	0.00000	87.83329			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	101.04890			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000	0.00000	101.04890			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000	0.00000	100.13560			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000	0.00000	101.57582			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.90066			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.11125			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.09653			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.89123			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.23057			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000	0.00000	102.05616			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.91692			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	4.31071	100.00000	4.29992			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	101.35292			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	101.51043			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000	0.00000	101.61540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.38462			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.42713			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.48370			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.24493			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.42500	100.66090	6.42500	100.64281			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.32358			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.38096			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.02000	108.66794	7.02000	108.64758		2,141,100,000.00		305,000	3,831,000.00
AIR02	On 30/04/2023	Spot Bond	7.79500	126.90531	7.79500	126.87880		1,559,000,000.00		200,000	100,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	42.68224	100.00000	42.57770		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	6.18500	113.78571	6.18500	113.76688		43,295,000.00		7,000	10,630,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	40.71669	100.00000	40.61697		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.95529	100.00000	11.92882		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.11000	161.64609	2.11000	161.58498		0.00		0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	102.45888	3.87000	126.29460		0.00		0	268,450.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43882		0.00		0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.75745		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	7.27000	112.15356	7.27000	112.13168			21,810,000,000.00	3,000,000	1,500,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38932			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40586			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.83119	100.00000	59.68466			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.12324			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.52500	112.44060	6.52500	112.42088			0.00	0	1,800,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.78692			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03321			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.29000	101.90713	6.29000	101.88994			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.71185			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62500	103.65840	6.62500	103.63994			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.24000	111.03064	7.24000	111.00907			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.10894			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.67145	108.00675	9.67145	105.42327			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00266			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.80509	104.45128	9.80509	103.17027			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.81998	104.36175	9.81998	103.12189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00251			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.83488	104.74843	9.83488	103.14132			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.30850	106.65843	10.30850	106.57097			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02754			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02754			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02760			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.92145	103.69085	9.92145	102.65931			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.87833	106.35633	9.87833	103.46994			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.80509	104.45128	9.80509	103.17027			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.72537	106.09167	9.72537	103.95941			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.86317	98.53020	8.86317	103.58054			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97252			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95731			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95731			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.90303			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.92196	103.12377	9.92196	102.22147			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	101.20934	11.09000	101.17894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.83582	10.22500	102.09236			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69208			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87751			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.76613	12.22500	100.98777			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94251			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	63.05295	10.10750	102.86919			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91290			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93758			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93758			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90106			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68009			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.67145	108.06842	12.67145	105.63979			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.78680	106.11591	13.78680	106.00065			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.64149	106.12796	12.64149	104.34642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25675			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.25675			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.25675			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.30560			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.61613	100.00000	20.56563			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.76299	100.00000	18.71704			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.58209	100.00000	11.55373			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.59785	100.00000	11.56975			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.00330	100.00000	13.96901			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.13362	100.00000	12.10390			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.47204	100.00000	55.36680			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.34464			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02772			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.05270			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	0.96000	111.78496	0.96000	175.93641			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.71500	105.55795	6.71500	167.08925			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.71500	106.77559	6.71500	167.16292			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.10000	109.78088	7.10000	109.75996			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.02126			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74835			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.53704			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.01304			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.46265			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.15287			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.23392			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.92563			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	88.07618	100.00000	87.87417			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.57000	103.10897	6.57000	103.09086		1,813,320,000,000.00	276,000,000	148,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46316			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31610			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33907			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36201			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.42595			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.75975	100.00000	5.74565			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.15616			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16462			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16825			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16946			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18395			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.20323			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.63403	100.00000	5.62023			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.63403	100.00000	5.62023			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95099			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03330			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05573			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.01000	107.26973	7.01000	107.24964			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24249			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.03031	100.00000	4.02055			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.03031	100.00000	4.02055			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.87000	107.70649	5.87000	107.68927		575,260,000.00	98,000	5,551,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.28162			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.72806			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.40275			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	100.00000	75.72614	100.00000	100.00000		94,100,000,000,000.00	941,000,000	941,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.18482			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.69118	100.00000	7.67193			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.41425			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.18902			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.25838			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.38442			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.90911			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.75872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99575			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.82061			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.98079			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.43375			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.01559	100.00000	10.98861			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44500	109.38199	6.44500	109.36314		6,483,670,000.00		1,006,000	3,190,000.00
CBL08	On 02/11/2016	Spot Bond	7.89000	118.87412	7.89000	118.84913		4,623,540,000.00		586,000	1,969,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.27920			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.26118			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.59000	107.81852	7.59000	107.79670		9,441,960,000.00		1,244,000	9,366,000.00
CBL12	On 06/09/2018	Spot Bond	9.58000	109.09530	9.58000	109.06757			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.18402			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.83000	110.49252	9.83000	110.46322			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.84355			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.79000	110.11255	7.79000	110.08931		117,286,240,000.00		15,056,000	42,536,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.91743			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.27000	105.88355	10.27000	105.85426			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.47582			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.05394			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.40000	82.35110	8.40000	100.58870			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.54500	131.64893	8.54500	131.61867			0.00	0	40,000,000.00
CCT02	On 12/06/2024	Spot Bond	8.39500	127.68520	8.39500	127.65635			0.00	0	11,000,000.00
CCT03	On 15/03/2025	Spot Bond	7.94500	126.06447	7.94500	126.03778		429,030,000,000.00	54,000,000	27,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.77077			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.14000	106.05516	10.14000	106.02666			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.88609			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.60829			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.69879			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47111			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.71929			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97404			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97404			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97404			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.55286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.98083			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91288			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85850			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.49042			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.67680			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72720			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.64700			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91284			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.86527			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.80450			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.46901			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40047			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.72402			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99441			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.94686			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96039			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.64500	103.44930	9.64500	103.42290			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.22500	102.37481	7.22500	102.35507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.98688			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.25234			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.63198			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.63198			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89894			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.93428	100.00000	22.87873			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.74813	100.00000	22.69302			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00784			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	58.61929	100.00000	58.47728			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	58.93797	100.00000	58.79362			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000	100.00000	0.00000	101.37684			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.57712	10.11000	103.54891			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.37684			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57589			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.07588			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.19720			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.57714	2.76000	110.05523			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	106.98002	3.14000	109.98355			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.57198	8.25000	101.54967			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.34272			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.37684			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.37684			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.85861	3.10000	109.60239			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.73369	2.40000	109.48522			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13424			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37537			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.47240			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.47897			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.98500	105.14692	6.98500	105.12719			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.50873			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.50116			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32033			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32761			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.03500	105.31615	7.03500	105.29625			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.03500	105.31615	7.03500	105.29625			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.08500	108.58375	7.08500	108.56298			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.03499			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15164			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91797			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38948			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38948			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.62714	100.17539	49.50673			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.48870			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91371			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05071			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.31753			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.41116			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.91127	9.35000	101.88555			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.91127	9.35000	101.88555			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.31738			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.32136			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.24742			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98497			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.20166			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78242			0.00	2,040,000	2,040,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78242			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78242			0.00	1,870,000	1,870,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78242			0.00	1,870,000	1,870,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78242			0.00	1,530,000	1,530,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80394			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83964			0.00	2,618,000	2,618,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83964			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83964			0.00	3,672,000	3,672,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83964			0.00	2,108,000	2,108,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83964			0.00	3,859,000	3,859,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84561			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.60000	110.73778	7.60000	110.71534			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21967			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.80824			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86678			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86678			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.17050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19101			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.08594			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39414			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94787			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94113			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96036			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.38588			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.61664			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.61639			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95764			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31075			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20825			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.86361			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76228			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91416			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06908			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06908			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06908			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.98178			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.34302			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97682			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97682			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96490			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81241			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96490			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62557			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.11232			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81246			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81246			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80412			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.04721	100.00000	6.03256			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08254			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.89265			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.05000	101.36853	9.05000	102.75820			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.57000	105.70452	9.57000	104.45979			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76449			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.11884			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.89538			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28853			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19195			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.11810	8.80500	100.21096			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.81319			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.53164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20358			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.88069	100.00000	23.82726			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.88069	100.00000	23.82726			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.72389	7.01000	36.33519			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	172.79427			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.10000	109.78088	7.10000	136.41975			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.71500	37.80471	6.71500	167.08925			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.71500	38.19036	6.71500	167.16292			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.88380			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.73745			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59356			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59356			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.04853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.97255			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98752			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58645			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98831			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28853			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.88853			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.58500	114.33732	7.58500	109.87966			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.58000	109.73471	7.58000	109.71228		9,884,320,000.00		1,304,000	1,184,000.00
COJ05	On 05/06/2023	Spot Bond	8.40000	130.73552	8.40000	130.70597		9,828,000,000,000.00		170,000,000	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.98500	113.41209	6.98500	113.39070			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.90000	118.02815	7.90000	118.00331			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.36000	105.88919	8.36000	105.86549			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.44500	106.98476	9.44500	106.95779			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.28610			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.31482			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26613			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12604			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.42967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05860			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90622			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76025			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.76000	102.47240	10.76000	102.69913			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.16421			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.51500	101.78837	6.51500	102.68059		195,450,000,000.00	30,000,000	15,000,000.00	
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14452			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.95086			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.99937			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.90211			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.98500	103.21901	5.98500	103.20238			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.78500	131.80338	5.78500	131.78273		5,912,270,000.00	1,022,000	511,000.00	
DV22	On 07/02/2020	Spot Bond	6.58500	117.78724	6.58500	117.76616		552,168,936,390.00	83,852,534	55,934,534.00	
DV23	On 27/02/2023	Spot Bond	7.04000	122.67293	7.04000	122.64949		929,621,770,880.00	132,048,547	92,582,547.00	
E170	On 01/08/2020	Spot Bond	6.19500	145.68382	6.19500	145.65926		223,020,000,000.00	36,000,000	18,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	106.13406			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.69557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.83871			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.93379			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.75717			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.49992		(24,000,000,000.00)	80,000,000	20,365,000.00	
EL28	On 02/05/2028	Spot Bond	1.28500	123.87491	1.29000	123.75237		77,100,000,000.00	60,000,000	15,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.36000	110.84990	1.36000	110.81021			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.75000	118.26560	7.75000	118.24076			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.71000	119.18685	7.71000	119.16235			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.49500	111.12521	8.49500	111.10008			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.81223			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.02978			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.15967			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.90113	100.00000	37.80931			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	62.25903	100.00000	62.10313			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	98.64864	100.00000	98.38275			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.37234	3.00000	124.32222			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.94500	110.19096	9.94500	110.16141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.94333			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.30170			0.00	70,000,000	70,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.63190			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.19000	87.71843	8.19000	102.54939			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.84008			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.85411			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.84954			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.83685			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.83316			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.87136			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86599			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86172			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.87072			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.86156			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.85501			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.40500	106.51190	5.40500	106.49639		64,860,000,000.00		12,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.95000	114.45894	5.95000	114.44061		4,778,067,496,300.00		803,036,554	204,393,554.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	6.57000	127.21850	6.57000	127.19579			6,418,894,461,030.00	977,000,679	335,247,000.00
ES26	On 02/04/2026	Spot Bond	7.28000	105.51965	7.28000	105.49903			1,211,136,799,600.00	166,364,945	45,137,945.00
ES33	On 15/09/2033	Spot Bond	8.16000	94.62607	8.13500	94.84006			14,236,110,207,840.00	744,621,349	616,463,349.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.35151			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40289			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.64046			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83386			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.43508	100.00000	10.40980			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.15471	100.00000	10.13011			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.55682			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.61360			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.79527			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.89745			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.03500	105.13900	6.03500	105.12201			41,822,550,000.00	6,930,000	22,539,000.00
FRB05	On 21/12/2018	Spot Bond	7.67000	106.98500	7.67000	106.96289			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.94734			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94729			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.27522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.64169			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.47000	115.41660	9.47000	115.38726			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.31126			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	69.16761	100.00000	68.99070			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.04000	131.51837	1.04000	132.35442			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.09000	146.26896	1.09000	286.47236			0.00	0	500,000.00
FRBI28	On 31/03/2028	Spot Bond	1.84000	110.14275	1.84000	157.18022			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.96000	126.58938	1.96000	209.93198			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.19500	117.76924	6.19500	117.74972			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.16011	100.00000	28.09813			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.16011	100.00000	28.09813			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15100	55.30526	8.15100	54.59679			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.29446	9.50600	34.40814			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.06587	9.74000	33.17129			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	89.03162	100.00000	88.81965			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.27447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.16187			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.67866			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.04201			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.09820			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.09820			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.67641			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.06039			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18423			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.29160			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44098			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00788			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11915			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29064			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.41458	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.41458	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.41861			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10270			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47132			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04486			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.95104			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63011			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08254			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.33306	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28529			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54076			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15915			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.23969			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46196			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35361			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.52741			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.62345			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.45795			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.41115			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.23567			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.56211			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54209			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48734			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.56478			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32013			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.03016	100.09221	12.00099			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97079			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64077			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.17860			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.33310			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91908			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26947			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09195			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.10554			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.99834			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.02197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37771			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57556			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97148			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57556			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95517			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00177			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.28816	13.22500	104.20281			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93709			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55561			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55561			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93843			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.44163			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.53295			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65000	94.04619	2.65000	97.67165			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.48656			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.36429			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08926			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30367			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.36053			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49751			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91968			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20201			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.28000	129.90502	2.28000	120.22837			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11093			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.12313			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.26000	118.87803	2.26000	120.41362			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	99.72777	0.20000	117.04294			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.28000	115.60966	2.28000	120.22837			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	108.64719	1.18000	121.68269			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	108.92302	1.25000	123.35773			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22948			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.79084	100.00000	19.74290			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.83267			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	110.50118	4.73000	110.45156			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.62281			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95352			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.10282			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47497			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.30337			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.25191			0.00	0	400,000.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06632			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47379			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06496			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.30485			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.70878			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.17779			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.77744			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.82500	101.07460	9.82500	100.22680			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.58185			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.63500	101.85144	6.63500	100.99450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87140			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13979			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.16403			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17921			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.13022	3.32000	137.07397			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.52623			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.29355			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.29553			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.86043			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.32275			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.57251			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.87339			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.60000	140.13533	1.60000	274.45563			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.10000	146.14560	1.10000	286.23069			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.82000	137.58601	1.82000	269.46116			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.41000	111.71734	1.41000	128.59619			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.18850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.01000	128.65295	1.01000	128.60813			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39770			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59258			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15014			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.01463			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.88933			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.17000	103.59051	2.17000	103.55111			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.10203			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76017	100.00000	0.75832			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.38009	104.97509	13.34623			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92701			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87670			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.68970	101.07593	17.64643			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.20821	100.44759	9.18580			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90769			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.00307	100.76967	15.96404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.29952			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01878			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83048			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.21397			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.79000	113.75047	1.79000	113.70845			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.88751			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.86121			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48781			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36500	107.12556	1.36500	111.56858			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.01752			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	100.00000	2.01564	100.00000	2.00582		7,700,000,000,000.00	77,000,000	77,000,000.00	
FRX14	On 01/09/2014	Spot Bond	5.47000	105.38352	5.47000	105.36807		2,795,170,000.00	511,000	656,000.00	
FRX15	On 14/03/2015	Spot Bond	5.53500	106.90890	5.53500	106.89304		42,453,450,000.00	7,670,000	10,061,000.00	
FRX16	On 15/09/2016	Spot Bond	6.09500	106.89594	6.09500	106.87850		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	6.36000	109.29804	6.36000	109.27945		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	6.45000	117.60617	6.45000	117.58577		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	7.05500	109.89678	7.05500	114.37057		345,695,000.00	49,000	743,000.00	
FRX23	On 28/02/2023	Spot Bond	7.96000	99.10051	7.96000	100.04495		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	8.00500	124.92312	8.00500	124.89618			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.64500	109.71705	8.64500	109.69140			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.06500	89.50191	9.06500	89.48024			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.88793			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.65972			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.55054			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.59000	107.06372	7.59000	107.04193			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
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01318			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13155			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88541			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.40750			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87280			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.07683			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.00470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78609			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.47191			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.61308			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.23568			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.24128			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.25210			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.68913	100.00000	2.68318			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.26552			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.28412			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	0.00000	100.00000	0.00000	101.14034			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67066			0.00	0	1,800,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.43631			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00329			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.81811			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.07585			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.88332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.37553			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03964			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.12657			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32036			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10193			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.72105			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.72105			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	92.54219	100.00000	92.32993			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36374			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.37448			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.59070	104.85515	6.59070	102.63782			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.00705			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.37726			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.39338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	6.94471	104.84889	6.94471	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.37686			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40159			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.41766			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.39661	104.84777	7.39661	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.68640			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43398			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44731			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.41778			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.29438			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.42190			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49799			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51733			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.39500	121.82204	6.39500	121.80086		384,166,835,000.00	60,073,000	65,909,000.00	
HWAY23	On 07/12/2023	Spot Bond	0.87000	149.01483	0.87000	291.85198		132,414,000,000.00	152,200,000	80,435,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.85000	153.49158	0.85000	292.34707		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	8.15500	113.47297	8.15500	113.44792		277,416,790,000.00	34,018,000	17,267,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.14000	113.82832	8.14000	113.80324		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	0.75500	118.97365	0.75500	118.93301			1,043,878,100,000.00	382,620,000	899,548,548.00
I2038	On 31/01/2038	Spot Bond	1.70500	115.93850	1.70500	115.89589			1,349,047,150,000.00	791,230,000	575,367,926.00
I2050	On 31/12/2050	Spot Bond	1.90000	121.44373	1.90000	121.39844			244,796,000,000.00	128,840,000	355,258,511.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.08500	108.96080	6.08500	108.94306			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.62373			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34149			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76300			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00363			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.60492			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.58000	103.07795	6.58000	103.05981			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.58500	108.91495	6.58500	108.89577			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.94000	113.87816	6.94000	113.85705			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.51000	102.19807	6.51000	102.18019			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.29311			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82116			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	108.05439	3.17000	108.01035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	6.40500	107.26826	6.40500	107.24958			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.10011			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.10651			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	108.67161	0.02000	126.80890			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.01000	115.25045	1.01000	132.66457			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64162			0.00	20,000,000	10,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.67163			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.91000	108.49371	6.91000	108.47358			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.15437			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.25977			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.90292			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.10000	107.17339	7.10000	107.15286			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.48500	101.06953	7.48500	101.04900			164,670,000.00	22,000	1,216,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12376			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.87000	88.64598	6.87000	102.63844			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	54.50001	100.00000	54.50000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00177	100.00000	0.00176			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.28376	5.00000	100.27023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.28376	5.00000	100.27023			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.35975	5.00000	101.34593			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.28376	5.00000	100.27023			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.61534	4.00000	100.60451			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.86727			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.78629			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.87338			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.08500	112.52653	8.08500	112.50217			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.74740			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.74740			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84012			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.37427	100.00000	8.35399			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46629			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08707			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88096			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.08500	102.70904	8.08500	102.68693			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92300			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89278			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.64500	108.86319	7.64500	99.85360			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.96593			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	99.94223	5.27500	99.88452			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.84128	5.27500	99.78369			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.73931	5.30000	99.68157			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.63830	5.30000	99.58067			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.53749	5.30000	99.47998			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.43689	5.30000	99.37949			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.22199	5.40000	99.16376			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.91706	5.40000	98.85919			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.71481	5.40000	98.65718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond	100.00000	79.34783	100.00000	50.00000				48,400,000,000,000.00	484,000,000	352,000,000.00
IND334	On 20/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11097			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.61297			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.85247			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.67145	106.84766	9.67145	104.67434			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.67145	104.27592	9.67145	103.02261			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.01942			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.55739			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99759			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.64874	6.50000	100.63116			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06908			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.73322			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	95.40076	100.25042	95.15806			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03117			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03117			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.05764	100.00000	24.99489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	16.03689	100.00000	15.99673			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87264			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75423			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55062			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55062			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19436			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19436			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93894			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.04521			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.00359			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.01781			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.06647			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91695			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93318			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.93996			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.98712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.75423			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75103			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.73962			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.41974			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.36378			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.16970			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.16970			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43683			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	67.79278	100.00000	67.62854			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.90303			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28142			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37696			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43320			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44290			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	7.09500	106.39426	7.09500	106.37400			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.09500	103.52260	6.09500	103.50570			152,375,000.00	25,000	1,756,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.36971			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.19000	110.71905	7.19000	110.69780			359,960,160,000.00	50,064,000	14,573,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.62205			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.64729			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03929			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.26500	110.34332	7.26500	110.32169			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06889			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.38403			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.10000	105.90850	2.10000	121.90743			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.02000	101.25348	3.02000	135.95932			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.09020			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.77673			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.58833			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.57226			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.21552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.89640		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.33695		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	2.75500	95.82682	2.75500	96.62528		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	2.75500	95.74694	2.75500	98.70818		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.30861		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.22042		0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89278		0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.17000	114.01428	10.17000	113.98355		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.21857		0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.02000	100.17892	3.02000	135.95932		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469		0.00	0	0.00
IVA319		On 09/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028		0.00	0	0.00
IVA320		On 13/05/2013	Spot Bond	5.27500	99.95666	5.27500	99.85569		0.00	0	0.00
IVA321		On 23/05/2013	Spot Bond	5.27500	99.81248	5.27500	99.75492		0.00	0	0.00
IVA322		On 30/05/2013	Spot Bond	5.30000	99.71043	5.30000	99.65272		0.00	0	0.00
IVA323		On 06/06/2013	Spot Bond	5.30000	99.60948	5.30000	99.55188		0.00	0	0.00
IVA324		On 13/06/2013	Spot Bond	5.30000	99.50873	5.30000	99.45125		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 20/06/2013	Spot Bond	5.30000	99.40818	5.30000	99.35082			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.29487	5.40000	99.23656			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.19287	5.40000	99.13468			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.88812	5.40000	98.83028			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.72923			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.62839			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65439			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.92573			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.18448			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18596			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.17367			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.60706			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98088			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.15889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.15221			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	100.00000	33.00472	100.00000	32.76800			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11008			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20573			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.36136	100.00000	63.20269			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.59983	100.00000	52.47101			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.18324	100.00000	62.03094			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.17274			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.47155	100.00000	10.44533			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.14697	100.00000	27.08049			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44927			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.44533	100.00000	10.41918			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47384			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	32.64565	100.00000	32.54373			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.16170			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.09500	157.72471	7.09500	157.69483			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.46420			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42165			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.29000	103.17609	7.29000	103.15568		772,740,000.00		106,000	6,344,000.00
LGL03	On 03/04/2018	Spot Bond	7.34000	70.24798	7.34000	101.95722			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.58150			0.00	22,000,000	11,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.33500	105.14217	10.33500	105.11307		202,566,000,000.00		19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.73598			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10962			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.44056			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.07062			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94352			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.53309			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.89826			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.40439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45582			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17557			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.58488			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.53383			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.39640			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.01600			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.85183			0.00	8,000,000	8,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.98033			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64778			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70819			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.19652			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.23442	100.00000	56.09670			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.30081	100.00000	65.13729			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	58.47097	100.00000	58.32776			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.08543	100.00000	37.99317			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.12667	100.00000	31.04873			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.67398	100.00000	9.65054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.61810	100.00000	23.56089			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		321,400,000,000,000.00	214,000,000	1,500,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	7.02000	110.22766	7.02000	110.20689		84,240,000.00	12,000	700,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12486		0.00	0	0.00	
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.95437		0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03961		0.00	0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57858		0.00	0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58299		0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60507		0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.25414		0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.36861		0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.80754	8.59000	100.78437		0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	9.34000	103.20230	9.34000	103.17628		0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.43030	10.01000	103.40240		0.00	0	0.00	
MET01	On 15/12/2014	Spot Bond	5.80500	108.88843	5.80500	108.87132		404,608,500,000.00	69,700,000	11,700,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.84484		0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.87882		0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	7.83500	113.05376	7.83500	113.39839		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	6.23500	106.15638	6.23500	106.13867			5,592,795,000.00	897,000	29,195,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.29520			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.35000	108.83457	7.35000	108.81299			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23787			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.05000	108.73391	7.05000	108.71322			176,250,000.00	25,000	7,223,000.00
MTN02	On 13/07/2014	Spot Bond	5.86500	108.12622	5.86500	108.10896			381,225,000.00	65,000	7,213,000.00
MTN03	On 13/07/2015	Spot Bond	6.28500	109.17463	6.28500	109.15596			243,858,000,000.00	38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	6.99500	114.44147	6.99500	114.41974			279,800,000.00	40,000	4,903,000.00
MTN05	On 28/10/2013	Spot Bond	5.89000	101.10995	5.89000	101.09407			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.35166			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.13964			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.89987			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.81876	100.00000	5.80420			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19150	100.00000	0.19102			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.09050	100.00000	6.07524			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.16460	100.00000	6.14916			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.66144	100.89771	5.64716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond	100.61875	5.73841	100.61875	5.72395		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92498		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92428		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92345		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92139		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92011		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.91860		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.91721		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.91641		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.90844		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.89898		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.19150	100.00000	0.19102		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.19150	100.00000	0.19102		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.21000	106.94407	7.21000	106.92315		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.74991		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.64423		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.47303		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.85375		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.72375			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.24843			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.28500	110.76478	6.28500	110.74616		251,400,000.00		40,000	9,616,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53860			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.27000	122.50936	7.27000	122.48558		261,720,000.00		36,000	4,932,000.00
NBK4	On 28/10/2024	Spot Bond	9.27000	36.17864	9.27000	36.16985			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.33500	106.57271	6.33500	106.55455			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.37986			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.40131			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.37000	102.74703	6.37000	102.72952			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23359			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.53500	108.49057	6.53500	108.47162		1,365,815,000.00		209,000	8,044,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.79172			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.42103			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85848			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.61199			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47399			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31320			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.72224			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.18859			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.26209			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.28660			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.18844			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49163			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.71374			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19029			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.50145			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19666			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.61505			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.89026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92296			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86861			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.57344			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83529			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60954			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.57613			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.03500	109.00909	7.03500	108.98862			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.79500	102.75032	5.79500	102.73435			0.00	0	470,000.00
NED8	On 08/02/2014	Spot Bond	5.89500	104.39069	5.89500	104.37394		247,590,000.00		42,000	3,217,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48084			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.44000	126.09699	10.44000	126.06155			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	112.12751			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.55667			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.11000	162.25395	1.11000	162.19699			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.88500	116.54067	6.88500	116.51889			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.46725			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.93146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.49641			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.51500	118.09416	7.51500	118.06947			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.32353			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.78381			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17612			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.25299			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.71500	118.03402	7.71500	121.14178			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34441			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.25093			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.29246			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.91500	117.97484	7.91500	117.94886			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.42750			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.35066			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36517			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36521			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.44652			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.55215			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.68714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.73866			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.61209			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	132.20627	3.24500	132.15230		194,700,000,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	5.53500	105.64284	5.53500	105.62717		272,322,000,000.00	49,200,000	24,600,000.00	
NRA018	On 30/11/2018	Spot Bond	6.76000	130.49562	6.76000	130.47179		263,640,000,000.00	39,000,000	23,500,000.00	
NRA022	On 31/10/2022	Spot Bond	6.98000	136.41086	6.98000	136.38542		106,096,000,000.00	15,200,000	7,540,000.00	
NRA023	On 31/05/2023	Spot Bond	1.00500	179.07974	1.00500	179.01738		166,830,000,000.00	166,000,000	84,000,000.00	
NRA028	On 30/11/2028	Spot Bond	7.77500	145.39468	7.77500	145.36421		48,205,000,000.00	6,200,000	6,100,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.38620		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.37601		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.24203		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.16063		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20585		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.67739		0.00	0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.89071		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.63007	100.00000	19.58199		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.67576	100.00000	19.62757		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.70317	100.00000	19.65492			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.36109	100.00000	20.31122			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.09211	100.00000	21.04045			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.66097	100.00000	25.59812			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.84500	107.27621	5.84500	107.25932		54,498,780,000.00	9,324,000	17,663,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.63253	100.00000	5.61889			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.76000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.16511	100.00000	30.09124			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.15482	100.00000	10.13022			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99567			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.25655			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.08601			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	82.52276	100.00000	82.34680			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11239			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74011			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.63474			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85362			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89852			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21652			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98832			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93909			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97332			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97188			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.04515			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98366			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10785			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.10794			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.03563			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22731			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.72165			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.74463			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.75496			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.77791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.87640			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.89926			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.46580			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.17889			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.08500	112.86600	5.08500	112.85060			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.26500	93.23518	5.26500	93.22201			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.51500	44.53969	6.51500	44.53184			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	5.07000	120.47688	5.08500	120.42382		139,802,888,211,480.00	574,534,164	5,205,367,357.00	
R158	On 15/09/2015	Spot Bond	5.08500	120.44024	5.08500	112.85060			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.98500	89.08276	4.98500	89.07084			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.08500	127.64354	5.08500	127.62613			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.91500	84.99682	4.91500	84.98561			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.59500	103.91421	4.59500	103.90126			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.71000	137.50954	6.69500	137.64675		193,427,946,565,700.00	826,817,670	2,511,490,257.00	
R187P	On 21/12/2026	Spot Bond	6.43500	42.21688	6.43500	42.20953			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.35500	40.07744	6.35500	40.07055			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.58000	299.23141	0.60000	298.62175		449,514,964,000.00	775,025,800	233,936,630.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	4.89000	109.28211	4.89500	109.25960		7,649,837,667,090.00	564,383,981	1,215,516,869.00	
R202	On 07/12/2033	Spot Bond	1.48000	226.11109	1.47000	226.38052		4,601,670,612,000.00	109,236,900	1,433,348,717.00	
R2023	On 28/02/2023	Spot Bond	6.14000	113.21251	6.16000	113.03760		72,076,239,748,680.00	738,801,262	4,400,946,666.00	
R203	On 15/09/2017	Spot Bond	5.48000	111.83196	5.49000	111.77486		54,983,059,043,800.00	033,404,935	5,733,016,402.00	
R204	On 21/12/2018	Spot Bond	5.65500	114.21580	5.67000	114.12223		75,291,682,324,170.00	314,179,014	5,277,682,761.00	
R2048	On 28/02/2048	Spot Bond	7.79000	113.12988	7.79000	113.10639		63,925,638,677,770.00	206,115,363	2,674,946,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	59.46402	100.00000	59.31838		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.08500	103.97132	5.09000	103.95352		23,662,233,900,000.00	653,340,000	2,006,146,000.00	
R207	On 15/01/2020	Spot Bond	5.82500	110.08650	5.83500	110.01175		70,019,789,546,425.00	020,564,729	4,836,686,614.00	
R208	On 31/03/2021	Spot Bond	5.88500	106.12724	5.90000	106.01375		129,141,670,600,580.00	944,209,108	8,057,015,055.00	
R209	On 31/03/2036	Spot Bond	7.59500	86.17879	7.57000	86.40122		173,591,410,790,630.00	856,011,954	8,807,004,000.00	
R210	On 31/03/2028	Spot Bond	1.11500	172.17573	1.12000	172.00686		202,996,900,000.00	182,060,000	281,931,819.00	
R211	On 31/01/2017	Spot Bond	0.68000	115.40016	-0.68000	130.02444		(303,858,000,000.00)	446,850,000	238,430,902.00	
R212	On 31/01/2022	Spot Bond	0.44500	138.70877	0.44000	138.71702		510,254,800,000.00	146,640,000	2,409,191,117.00	
R213	On 28/02/2031	Spot Bond	7.30000	98.37244	7.27500	98.59549		78,692,598,772,300.00	779,808,051	4,994,716,941.00	
R214	On 28/02/2041	Spot Bond	7.64000	88.17325	7.64000	88.15529		110,133,258,376,200.00	415,347,955	8,135,823,955.00	
R224C	On 15/09/2013	Spot Bond	4.65500	98.39378	4.65500	98.38144		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	4.75500	96.09409	4.75500	96.08182			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.86500	93.72672	4.86500	93.71447			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.14500	91.04026	5.14500	91.02769			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	4.98500	89.08276	4.98500	89.07084			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.90500	87.10983	4.90500	87.09836			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.91500	84.99682	4.91500	84.98561			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.84000	99.44615	4.84000	99.43304			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.93000	97.04741	4.93000	97.03443			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.95000	94.69212	4.95000	94.67940			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.90000	92.47797	4.90000	92.46567			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.05500	89.97812	5.05500	89.96578			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.92500	88.05159	4.92500	88.03982			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.90500	85.98770	4.90500	85.97626			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.96500	83.75185	4.96500	83.74056			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.46500	80.10052	5.46500	80.08866			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.51500	77.79506	5.51500	77.78344			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.67500	75.10705	5.67500	75.09550			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.65500	73.11450	5.65500	73.10330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	5.63500	71.18866	5.63500	71.17779			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.62500	69.28245	5.62500	69.27189			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.79500	66.59932	5.79500	66.58887			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.77500	64.81983	5.77500	64.80969			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.82000	62.77749	5.82000	62.76759			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.79000	61.15573	5.79000	61.14614			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.76000	59.59327	5.76000	59.58397			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.73000	58.08768	5.73000	58.07867			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.69000	56.69240	5.69000	56.68366			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.65000	55.35220	5.65000	55.34373			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.63500	48.40648	6.63500	48.39781			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.59500	47.06335	6.59500	47.05496			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.55500	45.77525	6.55500	45.76714			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.51500	44.53969	6.51500	44.53184			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.47500	43.35431	6.47500	43.34672			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.43500	42.21688	6.43500	42.20953			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.39500	41.12526	6.39500	41.11815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	6.35500	40.07744	6.35500	40.07055			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.40834			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47402			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.58207			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.56073			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.64747			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.34190	100.00000	2.33617			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.15761			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.14709			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14885			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.09653			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75607			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.09193			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85680			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	98.07513	100.00000	97.90427			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91652			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75396			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.38740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.40065			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56340			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.31477			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.01378			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21881			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43932			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.18856			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	0.00000	100.00000	0.00000	103.13670			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06069			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27341			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24404			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24404			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46798			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.47121			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.17617			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.19292			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.33795			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.06471			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.55739			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.34591			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.76106	12.35000	105.72605			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34963			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.27241			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.21780	100.00000	11.01113			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.21780	100.00000	11.01113			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.49565			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	61.63776	100.00000	61.48341			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.62036			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.55810	5.25000	101.54357			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.09774	100.00000	1.09505			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.96092	100.00000	5.94632			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.70712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.36820			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.26000	116.65977	7.26000	116.63704			116,160,000.00	16,000	5,582,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.13231			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.38500	118.83676	6.38500	118.81613			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.46104			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.54000	112.29127	7.54000	112.26843			904,800,000,000.00	120,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.31451			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.09312			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.17766			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.30889			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.30305			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.38500	110.54928	6.38500	110.53010			6,385,000.00	1,000	14,472,000.00
SBK9	On 10/04/2018	Spot Bond	7.27000	105.28151	7.27000	105.26097			7,270,000.00	1,000	6,512,000.00
SBK111	On 09/04/2014	Spot Bond	0.92000	130.49327	0.92000	130.44814			4,140,000,000.00	4,500,000	5,019,590.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.85128			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.54500	116.94325	6.54500	116.92279			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.40500	117.27272	6.40500	117.25264			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.33500	117.43792	6.33500	117.41803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	6.89000	106.27626	6.89000	106.25670			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.48000	117.09607	6.48000	117.07578			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.44500	117.17846	6.44500	117.15827			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98085			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82243			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02993			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68771			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.75615			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.06703	100.00000	81.88706			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.54000	110.01165	6.54000	109.99241			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03163			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.83603			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.87612			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.57223	100.00000	1.56873			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.85275			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.55000	119.59409	7.55000	119.56974			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.34500	113.24486	8.34500	113.21928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.88496			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.81615			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30164			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.34151			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.16000	112.35230	7.16000	112.33047		716,000,000.00		100,000	6,899,000.00
SBS3	On 25/05/2026	Spot Bond	7.39500	110.41772	7.39500	110.39557		0.00		0	0.00
SBS4	On 16/11/2021	Spot Bond	7.60000	110.34178	7.60000	106.02524		7,600,000.00		1,000	369,000.00
SBS9	On 07/07/2016	Spot Bond	6.26500	118.43530	6.26500	118.41512		62,781,565,000.00		10,021,000	12,153,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.82194	0.70000	122.78019		0.00		0	1,630,100.00
SBSI11	On 07/12/2023	Spot Bond	1.13000	145.77629	1.13000	285.50715		565,000,000.00		500,000	1,300,000.00
SBSI12	On 31/01/2017	Spot Bond	0.02000	109.92155	0.02000	126.80890		0.00		0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.80000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.03031	100.00000	100.00000	4.02055			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.58749	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	110.80892	0.59000	0.59000	124.25906			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.64874	6.50000	6.50000	100.63116			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.09154			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.73335			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.79027			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.10441			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.59000	107.21055	7.59000	7.59000	107.18862			166,980,000.00	22,000	338,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.94448			0.00	10,000,000	30,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.53864			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.68500	103.21069	5.68500	5.68500	103.19485			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.38500	111.68365	6.38500	6.38500	111.66426			107,268,000,000.00	16,800,000	8,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	5.89500	108.49888	5.89500	103.84816			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	6.94000	106.08559	6.94000	106.06593		258,168,000,000.00	37,200,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.51443		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.37228		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.55248		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.38286		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	6.79000	111.40184	6.79000	111.38141		0.00	0	0.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74613		0.00	0	0.00	
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40437		0.00	0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.42125		0.00	0	0.00	
SSA06	On 16/04/2020	Spot Bond	7.63000	102.80260	7.63000	102.78158		443,020,690,000.00	58,063,000	49,856,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34141		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88140		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.27154		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	7.50800	96.27495	7.50800	96.25556		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	7.57000	95.92167	7.57000	95.90219		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	6.14000	107.30994	6.14000	107.29211		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	7.09500	103.10214	7.09500	103.08227		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00556			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.67000	107.12026	6.67000	107.10116			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.98500	118.26853	5.98500	118.24958			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.50500	109.57335	1.50500	109.95140			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.62000	107.00370	6.62000	109.43090			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94293			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.92858			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89994			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89999			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.84283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81432			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81431			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74282			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71395			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.58366			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.40986			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.80216			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.02069			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.75476			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60401			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87696			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.83212			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.72765			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	100.00000	99.99980	100.00000	100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.64500	116.48334	5.64500	116.46563			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.25500	115.07596	7.25500	115.05355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	48.12373	100.00000	48.01604			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.02383	100.00000	37.93071			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.99745	100.00000	16.95488			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.30000	102.54841	6.30000	102.53113			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.49232			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.94584			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.85755			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.11524			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74249			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.16561			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.33500	109.22366	6.33500	109.20485			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01664			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.27154			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92508			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.36796			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.37919			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.40478	7.83000	102.38306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36179			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37582			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12209			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.36179			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.37582			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.46794	7.16000	102.09926			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.40328			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40105			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.45471			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44745			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.66525			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64048			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38466			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.09269	101.06155	6.07762			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.35954			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.59796			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.41000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.43238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.66745			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36820			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.37615			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38183			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.37615			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.38183			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.38466			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.37274			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38183			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41302			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.41302			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41302			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45834			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.46965			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45551			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68098			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.69501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68940			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.81016			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.03500	109.15765	7.03500	109.13703		161,805,000.00	23,000	3,634,000.00	
TL20	On 22/02/2020	Spot Bond	6.01000	101.18234	6.01000	101.14465			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.43000	115.41343	6.43000	110.77229		13,162,589,370,000.00	047,059,000	992,962,000.00	
TN20	On 17/09/2020	Spot Bond	6.88000	122.14212	6.88000	122.11967		4,348,431,051,360.00	632,039,397	316,715,397.00	
TN23	On 06/11/2023	Spot Bond	7.17500	126.51874	7.17500	126.49451		1,775,097,905,875.00	247,400,405	125,736,000.00	
TN25	On 19/08/2025	Spot Bond	7.69500	116.25272	7.69500	116.22847		5,020,218,000,000.00	652,400,000	439,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.73500	114.40408	7.73500	109.93476		279,109,740,000.00	36,084,000	17,443,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.90057		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.89802		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.89498		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.89459		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.87928		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.84775		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.57132		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59440		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.60823		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806	10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138	9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156	100.00000	10.23511			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95460			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.70046			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.69790			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.97004			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.66883			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.95944			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.49759			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.87283			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.22982			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20088			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04213			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43767			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35014			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33555			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24895			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29288			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	100.00000	82.35563	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	89.02489	100.00000	88.81393			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.46270			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35240			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23681			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30752			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.30000	121.95891	7.30000	121.93514			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.11614			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40685			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.69340			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.83000	110.08851	7.83000	110.06554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	81.93939	100.00000	81.76048			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	82.00755	100.00000	81.83598			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	82.06017	100.00000	81.88100			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.62871			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66375			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01652			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.01704			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01712			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74467			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76752			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.99400			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	126.33000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.44500	125.16411	5.44500	125.14553		1,013,319,945,000.00	186,101,000	93,245,000.00	
WS05	On 01/08/2018	Spot Bond	0.37000	192.42266	-0.37000	249.56271		(24,827,000,000.00)	67,100,000	37,215,000.00	
WSP1	On 28/05/2015	Spot Bond	5.48500	110.77478	5.48500	110.75822		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	5.99500	114.71079	5.99500	114.69207		1,019,749,500,000.00	170,100,000	80,100,000.00	
WSP3	On 28/05/2019	Spot Bond	6.22500	117.85909	6.22500	117.83914		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	6.46000	118.24924	6.46000	118.22847			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.44000	119.93251	6.44000	119.91151		180,320,000,000.00	28,000,000	16,500,000.00	
Z006	On 31/08/2013	Spot Bond	4.87000	98.51470	4.87000	98.50175			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.93000	97.32047	4.93000	97.30745			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.03500	89.90119	5.03500	89.88884			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000	95.76311	4.92000	95.75040			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000	94.59519	4.93000	94.58247			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.96500	88.71020	4.96500	88.69831			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91000	92.73350	4.91000	92.72107			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.03500	89.88884	5.03500	89.87649			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.61500	70.20322	5.61500	70.19266			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04054	100.00000	0.04046			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.06676	100.00000	10.04766			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.97302	100.00000	26.92185			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.86934	100.00000	25.82026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On 20/05/2015	Spot Bond	100.00000		24.52972	100.00000	24.48318			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		24.52972	100.00000	24.48318			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		23.21535	100.00000	23.17130			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		23.21535	100.00000	23.17130			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		21.84658	100.00000	21.80513			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		21.84658	100.00000	21.80513			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		20.59760	100.00000	20.55852			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		20.59760	100.00000	20.55852			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		19.38317	100.00000	19.34640			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		19.38317	100.00000	19.34640			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		18.34457	100.00000	18.30976			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		17.36161	100.00000	17.32867			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		12.98389	100.00000	12.95926			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		12.26486	100.00000	12.24159			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		11.54173	100.00000	11.51983			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		11.54173	100.00000	11.51983			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		10.92329	100.00000	10.90257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.71001	100.00000	9.69159			0.00	0	0.00
Total for j-Bonds :									,745,624,390,020,100.00	,664,026,296	98 774 040 803.00
Grand Total:									15,624,726,403,000.00	164,119,705	98 775 961 283.00