



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 16/05/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future			9.31040	9.31040	9.32070	9.32070		12.38	339,447,873.60	36,459	525,525.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.28110	0.00028	0.27430	0.00027	0.281	18.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,539.88110	1.53988	1,529.57430	1.52957	1,539.881	18.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.14230	0.00014	0.13080	0.00013	0.142	19.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,689.74230	1.68974	1,679.43080	1.67943	1,689.742	19.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	14.20460	0.01420	15.26640	0.01527	14.205	15.06	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	593.80460	0.59380	584.56640	0.58457	593.805	15.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	9.64320	0.00964	10.49400	0.01049	9.643	15.72	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	699.24320	0.69924	689.79400	0.68979	699.243	15.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	4.23310	0.00423	4.75880	0.00476	4.233	17.22	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	943.83310	0.94383	934.05880	0.93406	943.833	17.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	64.80210	0.06480	67.56470	0.06756	64.802	13.20	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	254.40210	0.25440	246.86470	0.24686	254.402	13.20	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	29.10560	0.02911	30.73230	0.03073	29.106	14.02	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	418.70560	0.41871	410.03230	0.41003	418.706	14.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	16.40640	0.01641	17.55860	0.01756	16.406	14.82	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	556.00640	0.55601	546.85860	0.54686	556.006	14.82	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
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	134.83830		0.13484	139.38640	0.13939	134.838	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	124.43830		0.12444	118.68640	0.11869	124.438	12.38	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	113.20520		0.11321	117.23950	0.11724	113.205	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	152.80520		0.15281	146.53950	0.14654	152.805	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	94.48230		0.09448	98.04830	0.09805	94.482	12.79	28,344.69	300	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	184.08230		0.18408	177.34830	0.17735	184.082	12.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	192.27470		0.19227	198.23680	0.19824	192.275	12.46	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	81.87470		0.08187	77.53680	0.07754	81.875	12.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	162.05250		0.16205	167.31200	0.16731	162.053	12.42	3,565,155.00	22,000	87,900.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	101.65250		0.10165	96.61200	0.09661	101.653	12.42	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	145.35800		0.14536	150.19100	0.15019	145.358	12.40	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	114.95800		0.11496	109.49100	0.10949	114.958	12.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	261.18980		0.26119	268.45850	0.26846	261.190	12.54	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	50.78980		0.05079	47.75850	0.04776	50.790	12.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	225.38030		0.22538	232.01750	0.23202	225.380	12.50	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	64.98030		0.06498	61.31750	0.06132	64.980	12.50	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	205.17970		0.20518	211.41580	0.21142	205.180	12.47	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	74.77970		0.07478	70.71580	0.07072	74.780	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	339.97780		0.33998	348.32600	0.34833	339.978	12.61	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	29.57780		0.02958	27.62600	0.02763	29.578	12.61	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	315.42640		0.31543	323.47880	0.32348	315.426	12.59	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	35.02640		0.03503	32.77880	0.03278	35.026	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	307.40820		0.30741	315.35590	0.31536	307.408	12.58	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	37.00820		0.03701	34.65590	0.03466	37.008	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	557.46380		0.55746	567.11460	0.56711	557.464	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	7.06380		0.00706	6.41460	0.00641	7.064	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	519.21150		0.51921	528.77600	0.52878	519.212	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	8.81150		0.00881	8.07600	0.00808	8.811	12.97	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	471.97930		0.47198	481.42430	0.48142	471.979	12.73		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	11.57930		0.01158	10.72430	0.01072	11.579	12.73		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	615.45000		0.61545	625.21680	0.62522	615.450	13.47		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	5.05000		0.00505	4.51680	0.00452	5.050	13.47		0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	576.71940		0.57672	586.41070	0.58641	576.719	13.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	6.31940		0.00632	5.71070	0.00571	6.319	13.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	567.08150		0.56708	576.75310	0.57675	567.082	13.22		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	6.68150		0.00668	6.05310	0.00605	6.681	13.22		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	812.00600		0.81201	822.04930	0.82205	812.006	14.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	1.60600		0.00161	1.34930	0.00135	1.606	14.46		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	713.26070		0.71326	723.18550	0.72319	713.261	13.96		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	2.86070		0.00286	2.48550	0.00249	2.861	13.96		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	634.91120		0.63491	644.71300	0.64471	634.911	13.57		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	4.51120		0.00451	4.01300	0.00401	4.511	13.57		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,110.40250		2.11040	2,120.70260	2.12070	2,110.403	22.33		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00250		0.00000	0.00260	0.00000	0.003	22.33		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.42680		9.42680	9.43660	9.43660		13.33		148,707,770.00	15,775	68,520.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	95.72420		0.09572	96.13040	0.09613	95.724	15.71		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	868.92420		0.86892	859.53040	0.85953	868.924	15.71		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	81.38850		0.08139	81.91830	0.08192	81.389	16.10		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	974.58850		0.97459	965.31830	0.96532	974.589	16.10		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	36.18710		0.03619	37.15940	0.03716	36.187	18.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,609.38710		1.60939	1,600.55940	1.60056	1,609.387	18.42		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	168.57890		0.16858	168.62800	0.16863	168.579	14.44		0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	541.77890		0.54178	532.02800	0.53203	541.779	14.44		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	156.46440		0.15646	156.51740	0.15652	156.464	14.58		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	579.66440		0.57966	569.91740	0.56992	579.664	14.58		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	145.66490		0.14566	145.75900	0.14576	145.665	14.74		0.00	0	200.00

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	9.90	Put	618.86490		0.61886	609.15900	0.60916	618.865	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	213.90850		0.21391	214.03200	0.21403	213.908	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	427.10850		0.42711	417.43200	0.41743	427.108	13.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	210.75690		0.21076	210.87100	0.21087	210.757	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	433.95690		0.43396	424.27100	0.42427	433.957	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	207.65190		0.20765	207.75730	0.20776	207.652	14.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	440.85190		0.44085	431.15730	0.43116	440.852	14.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	354.03300		0.35403	355.51120	0.35551	354.033	13.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	227.23300		0.22723	218.91120	0.21891	227.233	13.20	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	328.37260		0.32837	329.40540	0.32941	328.373	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	251.57260		0.25157	242.80540	0.24281	251.573	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	304.12290		0.30412	304.72880	0.30473	304.123	13.33	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	277.32290		0.27732	268.12880	0.26813	277.323	13.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	693.20990		0.69321	699.77850	0.69978	693.210	12.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	66.40990		0.06641	63.17850	0.06318	66.410	12.92	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	538.06040		0.53806	542.46100	0.54246	538.060	12.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	111.26040		0.11126	105.86100	0.10586	111.260	12.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	409.64730		0.40965	412.06810	0.41207	409.647	13.07	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	182.84730		0.18285	175.46810	0.17547	182.847	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	955.33930		0.95534	964.14680	0.96415	955.339	13.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	28.53930		0.02854	27.54680	0.02755	28.539	13.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	777.59920		0.77760	785.08220	0.78508	777.599	13.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	50.79920		0.05080	48.48220	0.04848	50.799	13.03	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	734.97940		0.73498	742.02740	0.74203	734.979	12.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	58.17940		0.05818	55.42740	0.05543	58.179	12.98	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,127.86700		2.12787	2,137.59730	2.13760	2,127.867	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.06700		0.00107	0.99730	0.00100	1.067	16.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.53310		9.53310	9.54340	9.54340		14.07	10,200,417.00	1,070	21,966.00

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	10.30	Call	194.01920		0.19402	193.47360	0.19347	194.019	16.10	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	960.91920		0.96092	950.07360	0.95007	960.919	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	106.43640		0.10644	106.41970	0.10642	106.436	17.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,573.33640		1.57334	1,563.01970	1.56302	1,573.336	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	346.24220		0.34624	345.71430	0.34571	346.242	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	513.14220		0.51314	502.31430	0.50231	513.142	14.56	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	313.39770		0.31340	312.77580	0.31278	313.398	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	580.29770		0.58030	569.37580	0.56938	580.298	14.81	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	199.44500		0.19945	198.88170	0.19888	199.445	16.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	936.34500		0.93635	925.48170	0.92548	936.345	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	678.79630		0.67880	681.58630	0.68159	678.796	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	173.59630		0.17360	166.08630	0.16609	173.596	13.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	573.36160		0.57336	574.89180	0.57489	573.362	13.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	240.26160		0.24026	231.49180	0.23149	240.262	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	349.71490		0.34971	349.20060	0.34920	349.715	14.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	506.61490		0.50661	495.80060	0.49580	506.615	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	750.39430		0.75039	754.11950	0.75412	750.394	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	145.19430		0.14519	138.61950	0.13862	145.194	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	714.13860		0.71414	717.39990	0.71740	714.139	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	158.93860		0.15894	151.89990	0.15190	158.939	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	698.40140		0.69840	701.45600	0.70146	698.401	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	165.30140		0.16530	158.05600	0.15806	165.301	13.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,557.90180		1.55790	1,567.09050	1.56709	1,557.902	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	24.80180		0.02480	23.69050	0.02369	24.802	14.75	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	886.40480		0.88640	891.68850	0.89169	886.405	13.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	103.30480		0.10330	98.28850	0.09829	103.305	13.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	771.01530		0.77102	774.99380	0.77499	771.015	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	137.91530		0.13792	131.59380	0.13159	137.915	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,140.52860		2.14053	2,150.53790	2.15054	2,140.529	16.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	7.42860		0.00743	7.13790	0.00714	7.429	16.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.64590		9.64590	9.65640	9.65640		14.71	7,523,802.00	780	2,284.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	170.42180		0.17042	170.19080	0.17019	170.422	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,774.52180		1.77452	1,763.79080	1.76379	1,774.522	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	531.36270		0.53136	531.97050	0.53197	531.363	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	495.46270		0.49546	485.57050	0.48557	495.463	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	276.08750		0.27609	275.80120	0.27580	276.088	16.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,130.18750		1.13019	1,119.40120	1.11940	1,130.188	16.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	198.57170		0.19857	198.29100	0.19829	198.572	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,552.67170		1.55267	1,541.89100	1.54189	1,552.672	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	702.45510		0.70246	704.43510	0.70444	702.455	13.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	306.55510		0.30656	298.03510	0.29804	306.555	13.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	539.71160		0.53971	540.37640	0.54038	539.712	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	483.81160		0.48381	473.97640	0.47398	483.812	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	535.51930		0.53552	536.15540	0.53616	535.519	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	489.61930		0.48962	479.75540	0.47976	489.619	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,971.99860		1.97200	1,981.29260	1.98129	1,971.999	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	26.09860		0.02610	24.89260	0.02489	26.099	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,506.35420		1.50635	1,514.16480	1.51416	1,506.354	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	60.45420		0.06045	57.76480	0.05776	60.454	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,074.11120		1.07411	1,079.46280	1.07946	1,074.111	13.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	128.21120		0.12821	123.06280	0.12306	128.211	13.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.73570		9.73570	9.74540	9.74540		15.17	97,357.00	10	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	664.77920		0.66478	666.16200	0.66616	664.779	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	539.07920		0.53908	530.76200	0.53076	539.079	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	673.31790		0.67332	674.75180	0.67475	673.318	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	527.61790		0.52762	519.35180	0.51935	527.618	14.96	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
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	669.03230		0.66903	670.44050	0.67044	669.032	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	533.33230		0.53333	525.04050	0.52504	533.332	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.82730		9.82730	9.83640	9.83640		15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,490.92500		1.49093	1,497.44850	1.49745	1,490.925	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	213.62500		0.21363	211.04850	0.21105	213.625	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	860.46780		0.86047	864.42900	0.86443	860.468	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	633.16780		0.63317	628.02900	0.62803	633.168	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,941.50390		1.94150	1,949.12370	1.94912	1,941.504	14.93	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	114.20390		0.11420	112.72370	0.11272	114.204	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,569.23600		1.56924	1,575.98460	1.57598	1,569.236	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	191.93600		0.19194	189.58460	0.18958	191.936	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,529.86180		1.52986	1,536.49920	1.53650	1,529.862	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	202.56180		0.20256	200.09920	0.20010	202.562	14.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.70500		10.70500	10.70510	10.70510		17.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,944.37810		1.94438	1,944.99540	1.94500	1,944.378	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	389.37810		0.38938	389.89540	0.38990	389.378	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,911.51260		1.91151	1,912.13940	1.91214	1,911.513	15.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	406.51260		0.40651	407.03940	0.40704	406.513	15.44	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,879.08550		1.87909	1,879.72700	1.87973	1,879.085	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	424.08550		0.42409	424.62700	0.42463	424.086	15.48	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.31040		9.31040	9.32070	9.32070		12.38	623,796.80	67	866.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,671.93650		0.57672	58,641.06900	0.58641	57,671.937	13.27	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	631.93650		0.00632	571.06900	0.00571	631.937	13.27	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,708.15200		0.56708	57,675.30800	0.57675	56,708.152	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	668.15200		0.00668	605.30800	0.00605	668.152	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	55,746.37710		0.55746	56,711.46040	0.56711	55,746.377	13.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	706.37710		0.00706	641.46040	0.00641	706.377	13.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.42680		9.42680	9.43660	9.43660		13.33	0.00	0	10.00

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	8.89	Call	62,037.25520		0.62037	62,597.41770	0.62597	62,037.255	12.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	8,357.25520		0.08357	7,937.41770	0.07937	8,357.255	12.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	61,247.83130		0.61248	61,796.39500	0.61796	61,247.831	12.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	8,567.83130		0.08568	8,136.39500	0.08136	8,567.831	12.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	60,462.57220		0.60463	60,999.53910	0.61000	60,462.572	12.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	8,782.57220		0.08783	8,339.53910	0.08340	8,782.572	12.79	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.53310		9.53310	9.54340	9.54340		14.07	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	42,712.62380		0.42713	42,701.37260	0.42701	42,712.624	14.05	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	38,402.62380		0.38403	37,361.37260	0.37361	38,402.624	14.05	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	42,271.43470		0.42271	42,255.43500	0.42255	42,271.435	14.07	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	38,961.43470		0.38961	37,915.43500	0.37915	38,961.435	14.07	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	41,852.41750		0.41852	41,834.09640	0.41834	41,852.418	14.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	39,542.41750		0.39542	38,494.09640	0.38494	39,542.418	14.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.24900		14.24900	14.18480	14.18480		10.86	2,436,579.00	171	18,217.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,249.30200		2.24930	2,185.11410	2.18511	2,249.302	20.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.30200		0.00030	0.31410	0.00031	0.302	20.41	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,254.14050		1.25414	1,190.15640	1.19016	1,254.141	16.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	5.14050		0.00514	5.35640	0.00536	5.140	16.20	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	503.62320		0.50362	447.68940	0.44769	503.623	12.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	44.62320		0.04462	52.88940	0.05289	44.623	12.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	9.67280		0.00967	8.39070	0.00839	9.673	14.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,060.67280		1.06067	1,123.59070	1.12359	1,060.673	14.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	115.46640		0.11547	94.42310	0.09442	115.466	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	266.46640		0.26647	309.62310	0.30962	266.466	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	53.30300		0.05330	41.48900	0.04149	53.303	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	454.30300		0.45430	506.68900	0.50669	454.303	11.71	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	32.20890		0.03221	24.21950	0.02422	32.209	11.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	583.20890		0.58321	639.41950	0.63942	583.209	11.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	495.06240		0.49506	439.38560	0.43939	495.062	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	46.06240		0.04606	54.58560	0.05459	46.062	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	486.54390		0.48654	431.13090	0.43113	486.544	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	47.54390		0.04754	56.33090	0.05633	47.544	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	137.01430		0.13701	113.20890	0.11321	137.014	11.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	228.01430		0.22801	268.40890	0.26841	228.014	11.13	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.41930		14.41930	14.35310	14.35310		11.96	0.00	0	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	274.68580		0.27469	250.16960	0.25017	274.686	12.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	615.38580		0.61539	657.06960	0.65707	615.386	12.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	280.94230		0.28094	256.03240	0.25603	280.942	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	601.64230		0.60164	642.93240	0.64293	601.642	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	277.79620		0.27780	253.08540	0.25309	277.796	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	608.49620		0.60850	649.98540	0.64999	608.496	12.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.57640		14.57640	14.51030	14.51030		12.55	7,288,200.00	500	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	429.60860		0.42961	403.10330	0.40310	429.609	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	763.20860		0.76321	802.80330	0.80280	763.209	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	436.20380		0.43620	409.49820	0.40950	436.204	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	749.80380		0.74980	789.19820	0.78920	749.804	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	432.89390		0.43289	406.28660	0.40629	432.894	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	756.49390		0.75649	795.98660	0.79599	756.494	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.74450		14.74450	14.67770	14.67770		12.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	905.35450		0.90535	872.29980	0.87230	905.354	12.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	470.85450		0.47085	504.59980	0.50460	470.854	12.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	916.10790		0.91611	882.83000	0.88283	916.108	12.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	461.60790		0.46161	495.13000	0.49513	461.608	12.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	910.71590		0.91072	877.54990	0.87755	910.716	12.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	466.21590		0.46622	499.84990	0.49985	466.216	12.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09120		0.09120	0.09110	0.09110		16.15	0.00	0	16,578.00

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	0.09	Call	231.45620		0.00231	219.04990	0.00219	231.456	16.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	111.45620		0.00111	109.04990	0.00109	111.456	16.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	7.35790		0.00007	6.25730	0.00006	7.358	18.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	887.35790		0.00887	896.25730	0.00896	887.358	18.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.33390		0.00000	0.23550	0.00000	0.334	22.83		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,880.33390		0.01880	1,890.23550	0.01890	1,880.334	22.83		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09240		0.09240	0.09230	0.09230		18.85		0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	529.43130		0.00529	522.15980	0.00522	529.431	18.85		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	289.43130		0.00289	292.15980	0.00292	289.431	18.85		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	169.39830		0.00169	167.03030	0.00167	169.398	20.27		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	929.39830		0.00929	937.03030	0.00937	929.398	20.27		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	50.65690		0.00051	50.25930	0.00050	50.657	21.98		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,810.65690		0.01811	1,820.25930	0.01820	1,810.657	21.98		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.02690		12.02690	11.98860	11.98860		11.71		442,072,763.30	36,757	77,941.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	32.34550		0.03235	28.18570	0.02819	32.346	12.81		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	505.44550		0.50545	539.58570	0.53959	505.446	12.81		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	19.79340		0.01979	17.10090	0.01710	19.793	13.13		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	622.89340		0.62289	658.50090	0.65850	622.893	13.13		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	12.76250		0.01276	11.11600	0.01112	12.763	13.50		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	735.86250		0.73586	772.51600	0.77252	735.863	13.50		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	294.95940		0.29496	270.21330	0.27021	294.959	11.64		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	68.05940		0.06806	81.61330	0.08161	68.059	11.64		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	127.95670		0.12796	115.12820	0.11513	127.957	11.93		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	201.05670		0.20106	226.52820	0.22653	201.057	11.93		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	93.19890		0.09320	83.25700	0.08326	93.199	12.15		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	266.29890		0.26630	294.65700	0.29466	266.299	12.15		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	771.68200		0.77168	734.70880	0.73471	771.682	12.45		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	4.78200		0.00478	6.10880	0.00611	4.782	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
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	634.69390		0.63469	598.71460	0.59871	634.694	11.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	7.79390		0.00779	10.11460	0.01011	7.794	11.50	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	370.15830		0.37016	341.57020	0.34157	370.158	11.61	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	43.25830		0.04326	52.97020	0.05297	43.258	11.61	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	791.37090		0.79137	754.29600	0.75430	791.371	12.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	4.47090		0.00447	5.69600	0.00570	4.471	12.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	781.52360		0.78152	744.49850	0.74450	781.524	12.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	4.62360		0.00462	5.89850	0.00590	4.624	12.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.18590		12.18590	12.14600	12.14600		12.54	6,092,950.00	500	21,056.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	154.72430		0.15472	144.17460	0.14417	154.724	13.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	818.82430		0.81882	848.17460	0.84817	818.824	13.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	396.19500		0.39620	378.25330	0.37825	396.195	12.50	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	310.29500		0.31029	332.25330	0.33225	310.295	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	328.95160		0.32895	313.37110	0.31337	328.952	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	393.05160		0.39305	417.37110	0.41737	393.052	12.73	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	290.68060		0.29068	276.18940	0.27619	290.681	12.92	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	454.78060		0.45478	480.18940	0.48019	454.781	12.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	448.92010		0.44892	428.60750	0.42861	448.920	12.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	263.02010		0.26302	282.60750	0.28261	263.020	12.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	443.43810		0.44344	423.36700	0.42337	443.438	12.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	267.53810		0.26754	287.36700	0.28737	267.538	12.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	421.97730		0.42198	402.85660	0.40286	421.977	12.47	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	286.07730		0.28608	306.85660	0.30686	286.077	12.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	782.18490		0.78218	750.50960	0.75051	782.185	12.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	96.28490		0.09628	104.50960	0.10451	96.285	12.13	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	742.87290		0.74287	712.47030	0.71247	742.873	12.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	106.97290		0.10697	116.47030	0.11647	106.973	12.11	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	454.44580		0.45445	433.89720	0.43390	454.446	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	258.54580		0.25855	277.89720	0.27790	258.546	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.33290		12.33290	12.29240	12.29240		13.24	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,229.93970		1.22994	1,194.52650	1.19453	1,229.940	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	97.03970		0.09704	102.12650	0.10213	97.040	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,033.95500		1.03395	1,002.73370	1.00273	1,033.955	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	144.05500		0.14406	153.33370	0.15333	144.055	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	995.46980		0.99547	965.25470	0.96525	995.470	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	155.56980		0.15557	165.85470	0.16585	155.570	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	258.91710		0.25892	0.00000	0.00000	258.917	14.56	51,783.42	200	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	1,026.01710		1.02602	0.00000	0.00000	1,026.017	14.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	957.66100		0.95766	928.50080	0.92850	957.661	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	167.76100		0.16776	179.10080	0.17910	167.761	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	431.04860		0.43105	0.00000	0.00000	431.049	13.55	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	598.14860		0.59815	0.00000	0.00000	598.149	13.55	119,629.72	200	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	395.68080		0.39568	0.00000	0.00000	395.681	13.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	662.78080		0.66278	0.00000	0.00000	662.781	13.71	132,556.16	200	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.49070		12.49070	12.44930	12.44930		13.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	623.40110		0.62340	607.31100	0.60731	623.401	13.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	642.70110		0.64270	668.01100	0.66801	642.701	13.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	631.70260		0.63170	615.39410	0.61539	631.703	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	631.00260		0.63100	656.09410	0.65609	631.003	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	627.49360		0.62749	611.34000	0.61134	627.494	13.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	636.79360		0.63679	662.04000	0.66204	636.794	13.88	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.76800		119.76800	119.74246	119.74246			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,778.00000		1.77800	1,752.46000	1.75246	1,778.000		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	1,768.00000		1.76800	1,742.46000	1.74246	1,768.000		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 01/08/2013	Bond Future	118.01	Call	1,758.00000	1.75800	1,732.46000	1.73246	1,758.000		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 01/08/2013	Bond Future			114.40749	114.40749	116.15914	116.15914			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000	1,169.14000	1.16914	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	582.51000	0.58251	0.00000	0.00000	582.510		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000	1,159.14000	1.15914	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	592.51000	0.59251	0.00000	0.00000	592.510		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000	1,149.14000	1.14914	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	602.51000	0.60251	0.00000	0.00000	602.510		0.00	0	0.00
2050	On 01/08/2013	Bond Future			123.08191	123.08191	123.05182	123.05182			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	4,091.91000	4.09191	4,061.82000	4.06182	4,091.910		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	4,081.91000	4.08191	4,051.82000	4.05182	4,081.910		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	4,071.91000	4.07191	4,041.82000	4.04182	4,071.910		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			426.22900	426.22900	426.25500	426.25500			0.00	0	75.00
AL37	On 07/11/2013	Index Future			432.24600	432.24600	432.27200	432.27200			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			518.98300	518.98300	519.06700	519.06700			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			526.31000	526.31000	526.39400	526.39400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			459.84100	459.84100	460.26700	460.26700			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			466.33300	466.33300	466.76400	466.76400			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.15880	9.15880	9.20190	9.20190		8.30	4,579,400.00	500	15,885.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	412.50410		0.41250	451.98270	0.45198	412.504	12.09	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	13.70410		0.01370	10.08270	0.01008	13.704	12.09	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	431.41690		0.43142	471.11450	0.47111	431.417	12.28	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	12.61690		0.01262	9.21450	0.00921	12.617	12.28	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	421.94770		0.42195	461.56040	0.46156	421.948	12.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	13.14770		0.01315	9.66040	0.00966	13.148	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.20980		9.20980	9.25050	9.25050		9.21	0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	29.48730		0.02949	32.15260	0.03215	29.487	13.88	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,119.68730		1.11969	1,081.65260	1.08165	1,119.687	13.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	398.83860		0.39884	425.99310	0.42599	398.839	9.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	89.03860		0.08904	75.49310	0.07549	89.039	9.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	391.30410		0.39130	418.21680	0.41822	391.304	9.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	91.50410		0.09150	77.71680	0.07772	91.504	9.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	160.73820		0.16074	171.03120	0.17103	160.738	9.46	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	250.93820		0.25094	220.53120	0.22053	250.938	9.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	751.47440		0.75147	786.58160	0.78658	751.474	12.33	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	41.67440		0.04167	36.08160	0.03608	41.674	12.33	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	477.12730		0.47713	506.61030	0.50661	477.127	10.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	67.32730		0.06733	56.11030	0.05611	67.327	10.18	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	406.42780		0.40643	433.82500	0.43383	406.428	9.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	86.62780		0.08663	73.32500	0.07332	86.628	9.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.26040		9.26040	9.30080	9.30080		10.05	0.00	0	2,124.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	47.50830		0.04751	49.43920	0.04944	47.508	13.72	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,387.10830		1.38711	1,348.63920	1.34864	1,387.108	13.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	203.20250		0.20320	211.03720	0.21104	203.203	10.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	422.80250		0.42280	390.23720	0.39024	422.803	10.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	169.31670		0.16932	174.91870	0.17492	169.317	10.84	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	508.91670		0.50892	474.11870	0.47412	508.917	10.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	57.36930		0.05737	60.19650	0.06020	57.369	12.25	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,096.96930		1.09697	1,059.39650	1.05940	1,096.969	12.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	266.63420		0.26663	278.62980	0.27863	266.634	10.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	306.23420		0.30623	277.82980	0.27783	306.234	10.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	209.46440		0.20946	217.71300	0.21771	209.464	10.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	409.06440		0.40906	376.91300	0.37691	409.064	10.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	206.31040		0.20631	214.35190	0.21435	206.310	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	415.91040		0.41591	383.55190	0.38355	415.910	10.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,018.80830		1.01881	1,054.88650	1.05489	1,018.808	12.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	58.40830		0.05841	54.08650	0.05409	58.408	12.99	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	738.68170		0.73868	772.15960	0.77216	738.682	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	78.28170		0.07828	71.35960	0.07136	78.282	11.07	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.31400		9.31400	9.35330	9.35330		10.78	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	291.03420		0.29103	299.28860	0.29929	291.034	11.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	487.03420		0.48703	455.98860	0.45599	487.034	11.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	297.71790		0.29772	306.34890	0.30635	297.718	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	473.71790		0.47372	443.04890	0.44305	473.718	11.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	294.35860		0.29436	302.79700	0.30280	294.359	11.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	480.35860		0.48036	449.49700	0.44950	480.359	11.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.88690		9.88690	9.90900	9.90900		12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,734.56030		2.73456	2,754.01240	2.75401	2,734.560	15.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	97.66030		0.09766	95.01240	0.09501	97.660	15.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,686.35400		2.68635	2,705.75080	2.70575	2,686.354	14.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	99.45400		0.09945	96.75080	0.09675	99.454	14.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,638.17610		2.63818	2,657.51880	2.65752	2,638.176	14.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	101.27610		0.10128	98.51880	0.09852	101.276	14.74	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.16020		9.16020	9.15280	9.15280		10.23	229,005.00	25	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	252.43400		0.25243	247.87430	0.24787	252.434	10.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	32.23400		0.03223	35.07430	0.03507	32.234	10.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	244.41430		0.24441	239.96610	0.23997	244.414	10.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	34.21430		0.03421	37.16610	0.03717	34.214	10.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	236.49460		0.23649	232.15840	0.23216	236.495	10.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	36.29460		0.03629	39.35840	0.03936	36.295	10.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.25370		9.25370	9.24510	9.24510		10.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	326.10430		0.32610	317.33570	0.31734	326.104	11.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	162.40430		0.16240	162.23570	0.16224	162.404	11.08	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	320.03050		0.32003	311.33520	0.31134	320.030	11.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	166.33050		0.16633	166.23520	0.16624	166.330	11.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	314.02180		0.31402	305.40340	0.30540	314.022	11.06	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	170.32180		0.17032	170.30340	0.17030	170.322	11.06	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.27180		0.27180	0.27360	0.27360			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			137.35120		137.35120	137.05400	137.05400			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			5.91040		5.91040	6.53090	6.53090			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			6,450.01430		6,450.01430	-6,327.02930	-6,327.02930			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,653.89100		7,653.89100	-7,898.03610	-7,898.03610			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			5.91040		5.91040	6.53090	6.53090			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			154.77440		154.77440	149.96230	149.96230			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			233.14240		233.14240	235.85440	235.85440			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			11.00600		11.00600	11.98700	11.98700			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.70560		9.70560	9.63520	9.63520		12.03	0.00	0	50.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	230.71830		0.23072	185.05480	0.18505	230.718	12.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	65.11830		0.06512	89.85480	0.08985	65.118	12.17	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	223.78980		0.22379	179.09210	0.17909	223.790	12.16	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	68.18980		0.06819	93.89210	0.09389	68.190	12.16	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	216.96670		0.21697	173.24890	0.17325	216.967	12.14	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	71.36670		0.07137	98.04890	0.09805	71.367	12.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.83750		9.83750	9.76550	9.76550		13.07	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	298.57190		0.29857	266.57360	0.26657	298.572	13.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	301.07190		0.30107	341.07360	0.34107	301.072	13.16	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	294.27870		0.29428	262.64000	0.26264	294.279	13.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	306.77870		0.30678	347.14000	0.34714	306.779	13.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	290.04080		0.29004	258.75950	0.25876	290.041	13.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	312.54080		0.31254	353.25950	0.35326	312.541	13.21	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.51270		1.51270	1.51420	1.51420		11.64	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	331.23390		0.03312	341.86240	0.03419	331.234	11.69	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	104.23390		0.01042	99.86240	0.00999	104.234	11.69	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	267.17540		0.02672	276.66200	0.02767	267.175	11.64	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	140.17540		0.01402	134.66200	0.01347	140.175	11.64	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	214.66510		0.02147	223.14030	0.02231	214.665	11.82	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	187.66510		0.01877	181.14030	0.01811	187.665	11.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.52370		1.52370	1.52590	1.52590		12.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	637.05150		0.06371	644.63060	0.06446	637.052	12.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	300.05150		0.03001	285.63060	0.02856	300.052	12.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	579.82480		0.05798	586.19130	0.05862	579.825	12.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	342.82480		0.03428	327.19130	0.03272	342.825	12.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	529.46810		0.05295	535.06660	0.05351	529.468	13.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	392.46810		0.03925	376.06660	0.03761	392.468	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	547.03860		0.54704	548.20550	0.54821	547.039	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	361.33860		0.36134	362.50550	0.36251	361.339	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	541.95190		0.54195	543.12200	0.54312	541.952	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	366.25190		0.36625	367.42200	0.36742	366.252	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	536.90540		0.53691	538.07860	0.53808	536.905	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	371.20540		0.37121	372.37860	0.37238	371.205	13.05	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry			9.29870		9.29870	9.28670	9.28670		13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.00	Call	298.70000		0.29870	286.78620	0.28679	298.700	13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.00	Put	0.00000		0.00000	0.08620	0.00009	0.000	13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Call	288.70000		0.28870	276.80510	0.27681	288.700	13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Put	0.00000		0.00000	0.10510	0.00011	0.000	13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Call	308.70000		0.30870	296.77080	0.29677	308.700	13.54	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Put	0.00000		0.00000	0.07080	0.00007	0.000	13.54	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry			9.28340		9.28340	9.28670	9.28670		13.59	0.00	4,000	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	283.49470		0.28349	287.08650	0.28709	283.495	21.59	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	0.09470		0.00009	0.38650	0.00039	0.095	21.59	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	273.51590		0.27352	277.16170	0.27716	273.516	21.32	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	0.11590		0.00012	0.46170	0.00046	0.116	21.32	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	194.00260		0.19400	198.56850	0.19857	194.003	19.19	0.00	0	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	0.60260		0.00060	1.86850	0.00187	0.603	19.19	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	293.47740		0.29348	297.02350	0.29702	293.477	21.85	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Put	0.07740		0.00008	0.32350	0.00032	0.077	21.85	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry			9.28340		9.28340	9.28890	9.28890		11.69	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Call	95.12430		0.09512	103.65170	0.10365	95.124	12.97	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Put	21.72430		0.02172	24.75170	0.02475	21.724	12.97	0.00	0	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.14	Call	153.31900		0.15332	160.87780	0.16088	153.319	13.97	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Put	9.91900		0.00992	11.97780	0.01198	9.919	13.97	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 20/05/2013	Any day expiry	9.15	Call	144.52430		0.14452	152.22920	0.15223	144.524	13.83	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Put	11.12430		0.01112	13.32920	0.01333	11.124	13.83	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Call	135.86660		0.13587	143.71860	0.14372	135.867	13.69	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Put	12.46660		0.01247	14.81860	0.01482	12.467	13.69	0.00	0	10,000.00
DAUS	On 23/05/2013	Any day expiry			9.28250		9.28250	9.30000	9.30000		12.50	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.34	Call	41.14930		0.04115	0.00000	0.00000	41.149	12.82	0.00	20,000	20,000.00
DAUS	On 23/05/2013	Any day expiry	9.34	Put	98.64930		0.09865	0.00000	0.00000	98.649	12.82	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Call	60.77830		0.06078	0.00000	0.00000	60.778	12.56	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.29	Put	68.27830		0.06828	0.00000	0.00000	68.278	12.56	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Call	55.78570		0.05579	0.00000	0.00000	55.786	12.50	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.30	Put	73.28570		0.07329	0.00000	0.00000	73.286	12.50	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Call	51.78340		0.05178	0.00000	0.00000	51.783	12.58	0.00	0	0.00
DAUS	On 23/05/2013	Any day expiry	9.31	Put	79.28340		0.07928	0.00000	0.00000	79.283	12.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.28700		9.28700	9.29930	9.29930		12.14	0.00	1,500	1,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	11.02930		0.01103	13.47640	0.01348	11.029	14.09	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	324.02930		0.32403	314.17640	0.31418	324.029	14.09	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	141.21280		0.14121	151.34710	0.15135	141.213	12.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	44.21280		0.04421	42.04710	0.04205	44.213	12.56	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	56.25240		0.05625	63.14210	0.06314	56.252	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	119.25240		0.11925	113.84210	0.11384	119.252	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	20.31990		0.02032	24.03660	0.02404	20.320	13.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	243.31990		0.24332	234.73660	0.23474	243.320	13.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	261.06080		0.26106	272.72600	0.27273	261.061	13.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	14.06080		0.01406	13.42600	0.01343	14.061	13.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	252.28440		0.25228	263.88890	0.26389	252.284	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	15.28440		0.01528	14.58890	0.01459	15.284	13.10	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	243.59820		0.24360	255.13660	0.25514	243.598	13.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	16.59820		0.01660	15.83660	0.01584	16.598	13.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,187.02620		1.18703	1,199.32380	1.19932	1,187.026	21.96	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.02620		0.00003	0.02380	0.00002	0.026	21.96	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,087.03790		1.08704	1,099.33720	1.09934	1,087.038	20.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.03790		0.00004	0.03720	0.00004	0.038	20.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,037.04600		1.03705	1,049.34690	1.04935	1,037.046	20.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.04600		0.00005	0.04690	0.00005	0.046	20.00	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.28970		9.28970	9.30180	9.30180		14.94	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	301.78240		0.30178	313.02720	0.31303	301.782	13.05	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	12.08240		0.01208	11.22720	0.01123	12.082	13.05	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	292.83970		0.29284	304.02130	0.30402	292.840	13.03	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	13.13970		0.01314	12.22130	0.01222	13.140	13.03	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	319.88360		0.31988	331.24430	0.33124	319.884	13.10	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	10.18360		0.01018	9.44430	0.00944	10.184	13.10	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	310.79840		0.31080	322.10280	0.32210	310.798	13.07	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	11.09840		0.01110	10.30280	0.01030	11.098	13.07	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.31860		9.31860	9.32830	9.32830		12.34	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	151.37220		0.15137	155.74300	0.15574	151.372	12.34	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	132.77220		0.13277	127.44300	0.12744	132.772	12.34	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	146.73560		0.14674	151.01220	0.15101	146.736	12.38	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	138.13560		0.13814	132.71220	0.13271	138.136	12.38	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	354.09180		0.35409	361.87530	0.36188	354.092	12.48	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	35.49180		0.03549	33.57530	0.03358	35.492	12.48	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	156.61320		0.15661	161.11070	0.16111	156.613	12.34	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	128.01320		0.12801	122.81070	0.12281	128.013	12.34	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.31990		9.31990	9.32950	9.32950		12.39	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	356.74240		0.35674	364.34400	0.36434	356.742	12.51	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	36.84240		0.03684	34.84400	0.03484	36.842	12.51	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	348.67230		0.34867	356.18400	0.35618	348.672	12.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry	9.01	Put	38.77230		0.03877	36.68400	0.03668	38.772	12.50	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	364.88820		0.36489	372.57670	0.37258	364.888	12.51	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	34.98820		0.03499	33.07670	0.03308	34.988	12.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.32610		9.32610	9.33580	9.33580		12.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	67.32350		0.06732	69.23680	0.06924	67.324	13.47	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	341.22350		0.34122	333.43680	0.33344	341.223	13.47	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	321.29960		0.32130	328.13810	0.32814	321.300	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	55.19960		0.05520	52.33810	0.05234	55.200	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	145.24910		0.14525	148.72170	0.14872	145.249	12.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	169.14910		0.16915	162.92170	0.16292	169.149	12.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	89.55510		0.08956	91.92850	0.09193	89.555	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	273.45510		0.27346	266.12850	0.26613	273.455	13.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,076.97720		1.07698	1,086.64750	1.08665	1,076.977	14.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.87720		0.00088	0.84750	0.00085	0.877	14.66	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	336.49600		0.33650	343.54660	0.34355	336.496	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	50.39600		0.05040	47.74660	0.04775	50.396	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	328.85680		0.32886	335.80270	0.33580	328.857	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	52.75680		0.05276	50.00270	0.05000	52.757	12.43	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,226.54130		1.22654	1,236.23300	1.23623	1,226.541	15.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.44130		0.00044	0.43300	0.00043	0.441	15.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,126.79720		1.12680	1,136.47690	1.13648	1,126.797	14.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.69720		0.00070	0.67690	0.00068	0.697	14.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.35840		9.35840	9.36810	9.36810		12.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	293.57830		0.29358	298.06450	0.29806	293.578	12.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	125.17830		0.12518	119.96450	0.11996	125.178	12.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	287.51140		0.28751	291.86820	0.29187	287.511	12.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	129.11140		0.12911	123.76820	0.12377	129.111	12.51	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	281.52380		0.28152	285.74940	0.28575	281.524	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	133.12380		0.13312	127.64940	0.12765	133.124	12.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	74.07110		0.07407	74.91190	0.07491	74.071	14.09	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	515.67110		0.51567	506.81190	0.50681	515.671	14.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.36340		9.36340	9.37300	9.37300		12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	126.81360		0.12681	127.89440	0.12789	126.814	13.53	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	363.41360		0.36341	354.89440	0.35489	363.414	13.53	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	389.37850		0.38938	395.08900	0.39509	389.378	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	85.97850		0.08598	82.08900	0.08209	85.979	12.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	216.39250		0.21639	218.50420	0.21850	216.393	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	202.99250		0.20299	195.50420	0.19550	202.993	12.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	154.27980		0.15428	155.64330	0.15564	154.280	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	300.87980		0.30088	292.64330	0.29264	300.880	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,117.39330		1.11739	1,127.11550	1.12712	1,117.393	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	3.99330		0.00399	4.11550	0.00412	3.993	13.98	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	403.61220		0.40361	409.55380	0.40955	403.612	12.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	80.21220		0.08021	76.55380	0.07655	80.212	12.48	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	396.46030		0.39646	402.28640	0.40229	396.460	12.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	83.06030		0.08306	79.28640	0.07929	83.060	12.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,265.80080		1.26580	1,275.43970	1.27544	1,265.801	14.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	2.40080		0.00240	2.43970	0.00244	2.401	14.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,166.77030		1.16677	1,176.45840	1.17646	1,166.770	14.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	3.37030		0.00337	3.45840	0.00346	3.370	14.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.36950		9.36950	9.37920	9.37920		12.75	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	365.64690		0.36565	370.53100	0.37053	365.647	12.55	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	106.14690		0.10615	101.33100	0.10133	106.147	12.55	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	379.09440		0.37909	384.22130	0.38422	379.094	12.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	99.59440		0.09959	95.02130	0.09502	99.594	12.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	372.33520		0.37234	377.34110	0.37734	372.335	12.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.10	Put	102.83520		0.10284	98.14110	0.09814	102.835	12.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.40130		9.40130	9.41100	9.41100		13.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	123.39550		0.12340	123.84090	0.12384	123.395	14.39	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	562.09550		0.56210	552.84090	0.55284	562.096	14.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	304.02360		0.30402	305.87810	0.30588	304.024	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	212.72360		0.21272	204.87810	0.20488	212.724	12.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	216.44870		0.21645	217.15230	0.21715	216.449	13.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	325.14870		0.32515	316.15230	0.31615	325.149	13.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	185.94550		0.18595	186.50580	0.18651	185.945	13.67	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	384.64550		0.38465	375.50580	0.37551	384.646	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	341.87770		0.34188	344.44210	0.34444	341.878	12.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	180.57770		0.18058	173.44210	0.17344	180.578	12.88	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	314.51970		0.31452	316.57490	0.31657	314.520	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	203.21970		0.20322	195.57490	0.19557	203.220	12.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	309.23980		0.30924	311.19430	0.31119	309.240	12.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	207.93980		0.20794	200.19430	0.20019	207.940	12.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,209.40450		1.20940	1,218.93940	1.21894	1,209.404	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	8.10450		0.00810	7.93940	0.00794	8.105	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,160.70870		1.16071	1,170.23410	1.17023	1,160.709	13.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	9.40870		0.00941	9.23410	0.00923	9.409	13.81	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.43530		9.43530	9.44520	9.44520		13.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	368.27290		0.36827	369.64060	0.36964	368.273	13.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	232.97290		0.23297	224.44060	0.22444	232.973	13.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	363.01500		0.36301	364.29470	0.36429	363.015	13.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	237.71500		0.23771	229.09470	0.22909	237.715	13.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	161.24040		0.16124	161.19360	0.16119	161.240	14.71	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	605.94040		0.60594	595.99360	0.59599	605.940	14.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	378.95040		0.37895	380.49840	0.38050	378.950	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	223.65040	0.22365	215.29840	0.21530	223.650	13.24	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	373.58390	0.37358	375.04250	0.37504	373.584	13.25	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	228.28390	0.22828	219.84250	0.21984	228.284	13.25	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry			9.43890	9.43890	9.44880	9.44880		13.43	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Call	278.87240	0.27887	279.02770	0.27903	278.872	13.73	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.51	Put	349.97240	0.34997	340.22770	0.34023	349.972	13.73	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Call	246.05280	0.24605	246.05750	0.24606	246.053	13.97	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.60	Put	407.15280	0.40715	397.25750	0.39726	407.153	13.97	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	407.32060	0.40732	409.15990	0.40916	407.321	13.22	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	208.42060	0.20842	200.35990	0.20036	208.421	13.22	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Call	401.73040	0.40173	403.47820	0.40348	401.730	13.24	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.25	Put	212.83040	0.21283	204.67820	0.20468	212.830	13.24	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Call	396.19740	0.39620	397.85420	0.39785	396.197	13.25	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.26	Put	217.29740	0.21730	209.05420	0.20905	217.297	13.25	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,253.94200	1.25394	1,263.33740	1.26334	1,253.942	14.05	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.20	Put	15.04200	0.01504	14.53740	0.01454	15.042	14.05	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,206.01680	1.20602	1,215.33090	1.21533	1,206.017	13.92	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Put	17.11680	0.01712	16.53090	0.01653	17.117	13.92	0.00	0	7,500.00	
DAUS	On 22/10/2013	Any day expiry			9.47050	9.47050	9.48060	9.48060		13.82	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	165.84790	0.16585	165.55060	0.16555	165.848	15.38	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	765.34790	0.76535	754.95060	0.75495	765.348	15.38	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	375.04710	0.37505	375.38260	0.37538	375.047	13.64	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	304.54710	0.30455	294.78260	0.29478	304.547	13.64	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	370.36750	0.37037	370.64350	0.37064	370.368	13.65	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	309.86750	0.30987	300.04350	0.30004	309.868	13.65	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	343.29260	0.34329	343.23080	0.34323	343.293	13.76	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	342.79260	0.34279	332.63080	0.33263	342.793	13.76	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	379.77520	0.37978	380.17100	0.38017	379.775	13.62	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.39	Put	299.27520	0.29928	289.57100	0.28957	299.275	13.62	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry			9.47410	9.47410	9.50000	9.50000		13.85	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.51	Call	332.35420	0.33235	0.00000	0.00000	332.354	13.88	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.51	Put	368.25420	0.36825	0.00000	0.00000	368.254	13.88	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.55	Call	316.80970	0.31681	0.00000	0.00000	316.810	13.99	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.55	Put	392.70970	0.39271	0.00000	0.00000	392.710	13.99	0.00	3,000	3,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Call	164.71600	0.16472	0.00000	0.00000	164.716	15.49	0.00	6,000	6,000.00	
DAUS	On 25/10/2013	Any day expiry	10.10	Put	790.61600	0.79062	0.00000	0.00000	790.616	15.49	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.49	Call	340.62060	0.34062	0.00000	0.00000	340.621	13.83	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.49	Put	356.52060	0.35652	0.00000	0.00000	356.521	13.83	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Call	336.35260	0.33635	0.00000	0.00000	336.353	13.85	0.00	0	0.00	
DAUS	On 25/10/2013	Any day expiry	9.50	Put	362.25260	0.36225	0.00000	0.00000	362.253	13.85	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry			9.47780	9.47780	9.48790	9.48790		13.84	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	302.97290	0.30297	302.49730	0.30250	302.973	14.11	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	425.17290	0.42517	414.59730	0.41460	425.173	14.11	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	371.97170	0.37197	372.01640	0.37202	371.972	13.71	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	324.17170	0.32417	314.11640	0.31412	324.172	13.71	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Call	367.41840	0.36742	367.40900	0.36741	367.418	13.73	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	329.61840	0.32962	319.50900	0.31951	329.618	13.73	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	362.91420	0.36291	362.84920	0.36285	362.914	13.75	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	335.11420	0.33511	324.94920	0.32495	335.114	13.75	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,254.33860	1.25434	1,263.37370	1.26337	1,254.339	14.08	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	26.53860	0.02654	25.47370	0.02547	26.539	14.08	0.00	0	7,500.00	
DAUS	On 27/11/2013	Any day expiry			9.51400	9.51400	9.52430	9.52430		13.99	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	416.83040	0.41683	416.93140	0.41693	416.830	13.89	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	352.83040	0.35283	342.63140	0.34263	352.830	13.89	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	426.02990	0.42603	426.23280	0.42623	426.030	13.86	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	342.02990	0.34203	331.93280	0.33193	342.030	13.86	0.00	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 27/11/2013	Any day expiry	9.44	Call	421.40730		0.42141	421.56020	0.42156	421.407	13.88	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	347.40730		0.34741	337.26020	0.33726	347.407	13.88	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry			9.54510		9.54510	9.60000	9.60000		14.19	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Call	402.04370		0.40204	0.00000	0.00000	402.044	14.29	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.59	Put	446.94370		0.44694	0.00000	0.00000	446.944	14.29	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Call	398.17750		0.39818	0.00000	0.00000	398.178	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.60	Put	453.07750		0.45308	0.00000	0.00000	453.078	14.31	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Call	394.35150		0.39435	0.00000	0.00000	394.352	14.34	0.00	0	0.00
DAUS	On 23/12/2013	Any day expiry	9.61	Put	459.25150		0.45925	0.00000	0.00000	459.252	14.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.62530		9.62530	9.63580	9.63580		14.52	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	766.48190		0.76648	769.21990	0.76922	766.482	13.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	231.18190		0.23118	223.41990	0.22342	231.182	13.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	759.94220		0.75994	762.60870	0.76261	759.942	13.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	234.64220		0.23464	226.80870	0.22681	234.642	13.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	753.96180		0.75396	756.57230	0.75657	753.962	13.57	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	238.66180		0.23866	230.77230	0.23077	238.662	13.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.64830		9.64830	9.65880	9.65880		14.72	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	800.29710		0.80030	803.14830	0.80315	800.297	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	241.99710		0.24200	234.34830	0.23435	241.997	13.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	793.82410		0.79382	796.61520	0.79662	793.824	13.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	245.52410		0.24552	237.81520	0.23782	245.524	13.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	787.38740		0.78739	790.11230	0.79011	787.387	13.71	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	249.08740		0.24909	241.31230	0.24131	249.087	13.71	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	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EL28	On 01/08/2013	Bond Future			116.91264	116.91264	116.88450	116.88450			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,922.64000	1.92264	1,894.50000	1.89450	1,922.640		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	1,912.64000	1.91264	1,884.50000	1.88450	1,912.640		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	1,902.64000	1.90264	1,874.50000	1.87450	1,902.640		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
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 01/08/2013	Bond Future			8.42083	94.06845	8.39605	94.29104			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	4,976.25000	4.97625	5,198.84000	5.19884	4,976.250		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	83,017.12000	83.01712	83,239.71000	83.23971	83,017.120		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			8.50689	91.61521	8.48135	91.84070			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	76.46000	0.07646	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	149.03000	0.14903	0.00000	0.00000	149.030		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	164.74000	0.16474	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	60.75000	0.06075	0.00000	0.00000	60.750		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	27.40000	0.02740	252.89000	0.25289	27.400		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI			458.99900		458.99900	459.41300	459.41300			0.00	0	346.00
GOVI	On 01/08/2013	GOVI	445.99	Call	130,090.00000		13.00900	134,230.00000	13.42300	130,090.000		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	129,990.00000		12.99900	134,130.00000	13.41300	129,990.000		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	129,890.00000		12.98900	134,030.00000	13.40300	129,890.000		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			465.47900		465.47900	465.89800	465.89800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	194,890.00000		19.48900	199,080.00000	19.90800	194,890.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	194,790.00000		19.47900	198,980.00000	19.89800	194,790.000		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	194,690.00000		19.46900	198,880.00000	19.88800	194,690.000		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			211.28600		211.28600	211.73200	211.73200			2,112,860.00	1	965.00
IGOV	On 07/11/2013	Index Future			214.29700		214.29700	214.74900	214.74900			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			573.95800		573.95800	573.79400	573.79400			0.00	0	186.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	750.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000		94.99000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.91000		95.09000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.90000	95.10000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.82000		95.18000	4.84000	95.16000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			4.81000		95.19000	4.83000	4.83000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.81000		95.19000	4.82000	95.18000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.83000		95.17000	4.84000	95.16000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.91000		95.09000	4.92000	95.08000				0.00	1,000	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.01000		94.99000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.14000		94.86000	5.16000	94.84000				0.00	1,000	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.28000		94.72000	5.29000	94.71000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.62540		7.62540	7.65080	7.65080		9.24		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	296.07390		0.29607	318.87260	0.31887	296.074	10.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	10.67390		0.01067	8.07260	0.00807	10.674	10.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	286.97740		0.28698	309.55420	0.30955	286.977	10.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	11.57740		0.01158	8.75420	0.00875	11.577	10.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	277.94870		0.27795	300.28860	0.30029	277.949	10.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	12.54870		0.01255	9.48860	0.00949	12.549	10.51		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.68120		7.68120	7.70490	7.70490		9.91		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	228.36920		0.22837	242.17960	0.24218	228.369	10.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	137.16920		0.13717	127.27960	0.12728	137.169	10.13		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	222.37040		0.22237	235.90880	0.23591	222.370	10.11		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	141.17040		0.14117	131.00880	0.13101	141.170	10.11		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	216.45680		0.21646	229.72270	0.22972	216.457	10.09		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	145.25680		0.14526	134.82270	0.13482	145.257	10.09		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.24964		114.02495	6.25002	114.02207				5,473,197.60	48	9,413.00
R023	On 01/08/2013	Bond Future	7.29	Call	7,555.13000		7.55513	7,552.25000	7.55225	7,555.130			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	7,624.50000		7.62450	7,621.62000	7.62162	7,624.500			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	7,693.81000		7.69381	7,690.93000	7.69093	7,693.810			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			6.28877		111.71897	6.28918	111.71593				0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,476.84000		1.47684	1,473.80000	1.47380	1,476.840			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	1,549.57000		1.54957	1,546.53000	1.54653	1,549.570			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	1,622.25000		1.62225	1,619.21000	1.61921	1,622.250			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 01/08/2013	Bond Future			5.01626		122.04567	5.02704	122.02205		1.37		12,204,567.00	100	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,590.04000		92.59004	92,566.42000	92.56642	92,590.040	1.47		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.47		0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.97248		116.96230	4.98513	116.93817		1.19		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,229.42000		1.22942	1,208.81000	1.20881	1,229.420	1.24		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	58.94000		0.05894	62.46000	0.06246	58.940	1.24		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,246.16000		1.24616	1,225.45000	1.22545	1,246.160	1.24		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	56.86000		0.05686	60.28000	0.06028	56.860	1.24		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	1,262.96000		1.26296	1,242.15000	1.24215	1,262.960	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	54.84000		0.05484	58.16000	0.05816	54.840	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.89908		118.53598	4.91349	118.51229		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,323.88000		1.32388	1,304.03000	1.30403	1,323.880	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	82.26000		0.08226	86.10000	0.08610	82.260	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,295.71000		1.29571	1,276.02000	1.27602	1,295.710	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	86.48000		0.08648	90.48000	0.09048	86.480	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,309.77000		1.30977	1,290.01000	1.29001	1,309.770	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	84.34000		0.08434	88.27000	0.08827	84.340	1.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.78069		113.33294	4.79784	113.30917			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	592.90000		0.59290	569.13000	0.56913	592.900		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	565.38000		0.56538	541.61000	0.54161	565.380		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	579.14000		0.57914	555.37000	0.55537	579.140		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 01/08/2013	Bond Future			6.86248		132.81035	6.84248	133.02009		9.14	86,326,727.50	650	54,397.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,537.94000		123.53794	123,747.68000	123.74768	123,537.940	9.57	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	9.57	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1,921.44000		1.92144	2,034.26000	2.03426	1,921.440	9.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,578.20000		2.57820	2,481.28000	2.48128	2,578.200	9.16	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,023.54000		3.02354	3,166.61000	3.16661	3,023.540	9.24	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,593.78000		1.59378	1,527.11000	1.52711	1,593.780	9.24	0.00	0	4,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Call	4,766.82000		4.76682	4,939.88000	4.93988	4,766.820	9.35	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	792.41000		0.79241	755.73000	0.75573	792.410	9.35	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,691.10000		1.69110	1,795.91000	1.79591	1,691.100	9.14	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,876.70000		2.87670	2,771.77000	2.77177	2,876.700	9.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.91559		134.68528	6.89490	134.89774		9.90	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,911.56000		1.91156	1,992.27000	1.99227	1,911.560	9.76	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	6,271.77000		6.27177	6,140.02000	6.14002	6,271.770	9.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,203.54000		12.20354	12,400.90000	12.40090	12,203.540	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	435.43000		0.43543	420.33000	0.42033	435.430	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,283.96000		12.28396	12,481.62000	12.48162	12,283.960	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	425.93000		0.42593	411.13000	0.41113	425.930	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,364.46000		12.36446	12,562.41000	12.56241	12,364.460	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	416.61000		0.41661	402.10000	0.40210	416.610	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,182.02000		17.18202	17,390.62000	17.39062	17,182.020	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	99.31000		0.09931	95.45000	0.09545	99.310	10.31	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.96323		131.20695	6.94176	131.42316		10.40	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,509.87000		9.50987	9,681.30000	9.68130	9,509.870	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,824.58000		1.82458	1,779.80000	1.77980	1,824.580	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,371.43000		9.37143	9,541.88000	9.54188	9,371.430	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,871.25000		1.87125	1,825.49000	1.82549	1,871.250	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,440.57000		9.44057	9,611.51000	9.61151	9,440.570	10.84	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,847.79000		1.84779	1,802.52000	1.80252	1,847.790	10.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.01247		132.98477	6.99024	133.20419			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	956.63000		0.95663	1,176.05000	1.17605	956.630		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	761.26000		0.76126	980.68000	0.98068	761.260		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 08/05/2014	Bond Future	7.10	Call	859.00000		0.85900	1,078.42000	1.07842	859.000		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
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 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 01/08/2013	Bond Future			299.27517		299.27517	299.21245	299.21245			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	4,285.17000		4.28517	4,222.45000	4.22245	4,285.170		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
R197	On 01/08/2013	Bond Future	295.00	Call	4,275.17000		4.27517	4,212.45000	4.21245	4,275.170		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	4,265.17000		4.26517	4,202.45000	4.20245	4,265.170		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 01/08/2013	Bond Future			4.87309		106.18368	4.90738	106.13699		0.81	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,938.00000		68.93800	68,891.31000	68.89131	68,938.000		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		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.76278		107.68273	4.80596	107.63522		0.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	215.20000		0.21520	191.73000	0.19173	215.200		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	185.25000		0.18525	209.29000	0.20929	185.250		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	221.00000		0.22100	197.12000	0.19712	221.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	180.05000		0.18005	203.68000	0.20368	180.050		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	226.89000		0.22689	202.60000	0.20260	226.890		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	174.94000		0.17494	198.16000	0.19816	174.940		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.56056		104.72283	4.61598	104.67538		0.59	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	639.94000		0.63994	600.22000	0.60022	639.940		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Put	43.57000		0.04357	51.30000	0.05130	43.570	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	625.33000		0.62533	585.94000	0.58594	625.330	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	45.94000		0.04594	54.00000	0.05400	45.940	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	632.73000		0.63273	593.18000	0.59318	632.730	0.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	44.85000		0.04485	52.75000	0.05275	44.850	0.64	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.17980		106.14183	4.25830	106.09398			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	352.76000		0.35276	304.91000	0.30491	352.760		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	340.64000		0.34064	292.79000	0.29279	340.640		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
R201	On 08/05/2014	Bond Future	4.75	Call	346.70000		0.34670	298.85000	0.29885	346.700		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 01/08/2013	Bond Future			224.18565		224.18565	225.54155	225.54155			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	1,195.65000		1.19565	2,551.55000	2.55155	1,195.650		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	1,185.65000		1.18565	2,541.55000	2.54155	1,185.650		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	1,175.65000		1.17565	2,531.55000	2.53155	1,175.650		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 01/08/2013	Bond Future			5.48324		113.27462	5.48339	113.27404		3.19	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,061.42000		100.06142	100,060.84000	100.06084	100,061.420	3.37	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.37	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
R203	On 07/11/2013	Bond Future			5.49962		110.71433	5.49982	110.71361		3.14	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,392.72000		1.39272	1,394.90000	1.39490	1,392.720	3.17	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	635.59000		0.63559	638.49000	0.63849	635.590	3.17	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,096.92000		2.09692	2,098.53000	2.09853	2,096.920	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	342.02000		0.34202	344.35000	0.34435	342.020	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,124.36000		2.12436	2,125.95000	2.12595	2,124.360	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	334.03000		0.33403	336.34000	0.33634	334.030	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,151.94000		2.15194	2,153.50000	2.15350	2,151.940	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	326.20000		0.32620	328.48000	0.32848	326.200	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,484.81000		108.48481	108,484.09000	108.48409	108,484.810	3.31	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	3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.50873		112.20377	5.50873	112.20377		3.10	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,604.63000		2.60463	2,606.40000	2.60640	2,604.630	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	425.26000		0.42526	427.03000	0.42703	425.260	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,090.43000		2.09043	2,092.44000	2.09244	2,090.430	3.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	607.89000		0.60789	609.90000	0.60990	607.890	3.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,553.52000		2.55352	2,555.32000	2.55532	2,553.520	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	440.28000		0.44028	442.08000	0.44208	440.280	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,579.03000		2.57903	2,580.81000	2.58081	2,579.030	3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	432.72000		0.43272	434.50000	0.43450	432.720	3.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.51082		109.56292	5.51075	109.56314			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	785.17000		0.78517	785.39000	0.78539	785.170		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	722.41000		0.72241	722.63000	0.72263	722.410		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	753.79000		0.75379	754.01000	0.75401	753.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.67111		111.65498	5.66614	111.67919		4.28		0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,771.48000		102.77148	102,795.69000	102.79569	102,771.480	4.51		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	4.51		0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.69440		113.23125	5.68914	113.25567		4.26		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,128.67000		3.12867	3,150.86000	3.15086	3,128.670	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	405.39000		0.40539	403.16000	0.40316	405.390	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,164.53000		3.16453	3,186.77000	3.18677	3,164.530	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	396.23000		0.39623	394.05000	0.39405	396.230	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,200.53000		3.20053	3,222.84000	3.22284	3,200.530	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	387.23000		0.38723	385.12000	0.38512	387.230	4.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,923.46000		5.92346	5,947.76000	5.94776	5,923.460	4.48		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	60.45000		0.06045	60.33000	0.06033	60.450	4.48		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.71066		110.72383	5.70491	110.74931		4.30		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,581.90000		3.58190	3,603.95000	3.60395	3,581.900	4.48		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	578.20000		0.57820	574.77000	0.57477	578.200	4.48		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,615.29000		3.61529	3,637.39000	3.63739	3,615.290	4.49		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	568.76000		0.56876	565.38000	0.56538	568.760	4.49		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,548.63000		3.54863	3,570.61000	3.57061	3,548.630	4.48		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	587.78000		0.58778	584.28000	0.58428	587.780	4.48		0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.72708		112.22417	5.72091	112.25020				0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,351.85000		1.35185	1,377.88000	1.37788	1,351.850			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	1,393.39000		1.39339	1,419.42000	1.41942	1,393.390			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	1,310.30000		1.31030	1,336.33000	1.33633	1,310.300			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 01/08/2013	Bond Future			4.95716		101.51647	4.96376	101.51356		0.27	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,518.36000		30.51836	30,515.45000	30.51545	30,518.360	0.29	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	0.29	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.43367		102.94965	4.45098	102.94655		0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.40000		0.01740	16.39000	0.01639	17.400	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	43.15000		0.04315	45.24000	0.04524	43.150	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.06000		0.01806	17.02000	0.01702	18.060	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	42.01000		0.04201	44.07000	0.04407	42.010	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.72000		0.01872	17.65000	0.01765	18.720	0.10	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	40.88000		0.04088	42.91000	0.04291	40.880	0.10	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 01/08/2013	Bond Future			5.90332		107.55657	5.90369	107.55453		5.25	10,755,657.00	100	7,464.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,985.38000		99.98538	99,983.34000	99.98334	99,985.380	5.53	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	5.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.93357		109.07502	5.93399	109.07279		5.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,289.28000		4.28928	4,290.31000	4.29031	4,289.280	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	359.60000		0.35960	362.86000	0.36286	359.600	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,331.79000		4.33179	4,332.78000	4.33278	4,331.790	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	351.35000		0.35135	354.57000	0.35457	351.350	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,374.42000		4.37442	4,375.37000	4.37537	4,374.420	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	343.26000		0.34326	346.44000	0.34644	343.260	5.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.95851		106.90285	5.95881	106.90131		5.37	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
R207	On 06/02/2014	Bond Future	6.66	Call	4,236.57000		4.23657	4,238.34000	4.23834	4,236.570	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	717.09000		0.71709	720.40000	0.72040	717.090	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,160.78000		4.16078	4,162.59000	4.16259	4,160.780	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	739.66000		0.73966	743.01000	0.74301	739.660	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,198.62000		4.19862	4,200.41000	4.20041	4,198.620	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	728.30000		0.72830	731.63000	0.73163	728.300	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.98712		108.35143	5.98739	108.35010			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,090.60000		1.09060	1,089.27000	1.08927	1,090.600		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	993.30000		0.99330	991.97000	0.99197	993.300		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	1,041.96000		1.04196	1,040.63000	1.04063	1,041.960		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 01/08/2013	Bond Future			5.99632		106.92077	5.99146	106.95108		5.94	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,876.30000		97.87630	97,906.61000	97.90661	97,876.300	6.25	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	6.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.02887		105.03434	6.02381	105.06491		6.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,914.89000		4.91489	4,943.83000	4.94383	4,914.890	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	438.56000		0.43856	436.93000	0.43693	438.560	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,962.54000		4.96254	4,991.53000	4.99153	4,962.540	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	428.98000		0.42898	427.40000	0.42740	428.980	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,010.32000		5.01032	5,039.35000	5.03935	5,010.320	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	419.58000		0.41958	418.04000	0.41804	419.580	6.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	8,507.88000		8.50788	8,538.47000	8.53847	8,507.880	6.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	66.81000		0.06681	66.83000	0.06683	66.810	6.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.05586		106.44732	6.05046	106.47898		6.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,864.02000		4.86402	4,891.57000	4.89157	4,864.020	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	890.68000		0.89068	886.57000	0.88657	890.680	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,906.55000		4.90655	4,934.17000	4.93417	4,906.550	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	877.34000		0.87734	873.30000	0.87330	877.340	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,821.62000		4.82162	4,849.10000	4.84910	4,821.620	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	904.19000		0.90419	900.01000	0.90001	904.190	6.65	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.08239		104.49312	6.07671	104.52540			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,227.48000		1.22748	1,259.76000	1.25976	1,227.480		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	1,283.47000		1.28347	1,315.75000	1.31575	1,283.470		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	1,171.47000		1.17147	1,203.75000	1.20375	1,171.470		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 01/08/2013	Bond Future			7.84897		85.36344	7.82405	85.59191		14.15	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	75,414.33000		75.41433	75,642.80000	75.64280	75,414.330	14.72	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	14.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.91159		83.42415	7.88598	83.65575		16.13	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,487.74000		8.48774	8,682.31000	8.68231	8,487.740	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,107.14000		1.10714	1,070.11000	1.07011	1,107.140	16.72	0.00	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	8.80	Call	8,548.04000		8.54804	8,743.12000	8.74312	8,548.040	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,089.36000		1.08936	1,052.84000	1.05284	1,089.360	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,608.46000		8.60846	8,804.04000	8.80404	8,608.460	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,071.82000		1.07182	1,035.80000	1.03580	1,071.820	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,937.71000		12.93771	13,157.04000	13.15704	12,937.710	16.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	313.71000		0.31371	301.44000	0.30144	313.710	16.72	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.96874		84.54645	7.94239	84.78180		16.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,538.56000		7.53856	7,709.55000	7.70955	7,538.560	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,596.94000		2.59694	2,532.58000	2.53258	2,596.940	16.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,592.33000		7.59233	7,763.88000	7.76388	7,592.330	16.69	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,569.72000		2.56972	2,505.92000	2.50592	2,569.720	16.69	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,484.90000		7.48490	7,655.34000	7.65534	7,484.900	16.67	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,624.41000		2.62441	2,559.50000	2.55950	2,624.410	16.67	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.02631		82.54707	7.99925	82.78576			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	1,574.33000		1.57433	1,335.64000	1.33564	1,574.330		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	1,483.81000		1.48381	1,245.12000	1.24512	1,483.810		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	1,664.99000		1.66499	1,426.30000	1.42630	1,664.990		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



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			175.89544		175.89544	175.85676	175.85676			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,905.44000		2.90544	2,866.76000	2.86676	2,905.440		0.00	0	0.00
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	2,895.44000		2.89544	2,856.76000	2.85676	2,895.440		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	2,885.44000		2.88544	2,846.76000	2.84676	2,885.440		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 01/08/2013	Bond Future			130.58516		130.58516	130.56253	130.56253			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	595.16000		0.59516	572.53000	0.57253	595.160		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	585.16000		0.58516	562.53000	0.56253	585.160		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	575.16000		0.57516	552.53000	0.55253	575.160		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 01/08/2013	Bond Future			139.33220		139.33220	139.57944	139.57944			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,342.20000		1.34220	1,589.44000	1.58944	1,342.200		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	1,332.20000		1.33220	1,579.44000	1.57944	1,332.200		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	1,322.20000		1.32220	1,569.44000	1.56944	1,322.200		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 01/08/2013	Bond Future			7.55315		97.68428	7.52305	97.96397		12.00	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,069.26000		87.06926	87,348.95000	87.34895	87,069.260	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	12.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.61610	95.52657	7.58511	95.81005			13.52	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,152.72000	9.15272	9,397.65000	9.39765	9,152.720		14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	830.81000	0.83081	792.26000	0.79226	830.810		14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,217.75000	9.21775	9,463.26000	9.46326	9,217.750		14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	815.98000	0.81598	778.01000	0.77801	815.980		14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,282.88000	9.28288	9,528.96000	9.52896	9,282.880		14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	801.37000	0.80137	763.97000	0.76397	801.370		14.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.67444	96.81171	7.64250	97.09959			13.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	7,801.79000	7.80179	8,013.66000	8.01366	7,801.790		14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,325.58000	2.32558	2,249.57000	2.24957	2,325.580		14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,688.74000	7.68874	7,899.23000	7.89923	7,688.740		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,377.78000	2.37778	2,300.39000	2.30039	2,377.780		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,745.20000	7.74520	7,956.38000	7.95638	7,745.200		14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,351.56000	2.35156	2,274.86000	2.27486	2,351.560		14.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.73048	94.58497	7.69763	94.87689				0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	627.92000	0.62792	336.00000	0.33600	627.920			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	807.20000	0.80720	515.28000	0.51528	807.200			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	717.50000	0.71750	425.58000	0.42558	717.500			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 01/08/2013	Bond Future			7.94304	86.75540	7.91300	87.04648			14.85	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,307.50000	76.30750	76,598.58000	76.59858	76,307.500		15.44	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		15.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future			8.00551		84.69602	7.97465	84.99106		16.79		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	2,992.67000		2.99267	3,135.03000	3.13503	2,992.670	16.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	5,088.89000		5.08889	4,936.21000	4.93621	5,088.890	16.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	3,032.83000		3.03283	3,176.37000	3.17637	3,032.830	16.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	5,029.90000		5.02990	4,878.40000	4.87840	5,029.900	16.70		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	3,073.53000		3.07353	3,218.24000	3.21824	3,073.530	16.71		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,971.65000		4.97165	4,821.32000	4.82132	4,971.650	16.71		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 01/08/2013	Bond Future			8.09094		111.39095	8.06091	111.76238				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	3,173.60000		3.17360	2,802.17000	2.80217	3,173.600			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	3,044.05000		3.04405	2,672.62000	2.67262	3,044.050			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	2,914.75000		2.91475	2,543.32000	2.54332	2,914.750			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.15720		108.54249	8.12630	108.91911				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	3,978.67000		3.97867	3,602.05000	3.60205	3,978.670			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	3,849.34000		3.84934	3,472.72000	3.47272	3,849.340			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	3,720.27000		3.72027	3,343.65000	3.34365	3,720.270			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660		1.48660	1.48660	1.48660		12.21		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	972.40200		0.09724	973.05140	0.09731	972.402	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	6.40200		0.00064	7.05140	0.00071	6.402	12.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	875.76650		0.08758	876.63570	0.08766	875.766	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	9.76650		0.00098	10.63570	0.00106	9.766	12.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	780.66810		0.07807	781.80360	0.07818	780.668	12.46	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	14.66810		0.00147	15.80360	0.00158	14.668	12.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	506.76430		0.05068	508.65260	0.05087	506.764	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	428.76430		0.04288	430.65260	0.04307	428.764	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	460.56830		0.04606	462.47970	0.04625	460.568	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	482.56830		0.04826	484.47970	0.04845	482.568	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	419.71100		0.04197	421.64010	0.04216	419.711	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	541.71100		0.05417	543.64010	0.05436	541.711	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,090,070,391.79</b>	<b>152,913</b>	<b>2 196 979.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.91500		107.34189	5.91500	107.32489			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.90000		112.72472	6.90000	112.70394			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.46424	8.00000	47.45396			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.65500		102.82962	7.65500	102.80827			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.06500		104.71009	6.06500	104.69309			0.00	0	10,381,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.08500	103.85700	6.08500	103.84008			0.00	0	8,429,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.13000	111.17750	7.13000	111.15633			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	134.76740	0.60000	134.72214			0.00	0	46,505,000.00
ABCP13	On 07/12/2023	Spot Bond	1.20000	144.97136	1.20000	144.96659			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	42,800,000	21,400,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.32500	110.83015	6.32500	110.81140			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68500	104.94437	6.68500	104.92562			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	2,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,000,000	12,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.78500	104.49601	5.78500	104.47976			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.29446	4.35000	128.23847			0.00	0	475,000.00
ABLI03	On 15/03/2015	Spot Bond	1.87000	125.12594	1.87000	125.07963			0.00	0	1,960,000.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	117.05731	1.85000	117.01402			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	104.11490	2.75000	104.07377		2,750,000,000.00		1,000,000	1,500,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.43000	121.64395	9.43000	121.61298			0.00	0	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	9,400,000	4,700,000.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	114.01157	3.15000	113.96535			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.68213	100.00000	30.60779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	0.94000	171.97705	0.94000	171.91768			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.34744	2.76000	151.28768			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.97000	179.67912	0.97000	179.61692			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.96744	1.48000	179.90268			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.42625	74.65452	6.42625	74.64178			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.42625	74.65452	6.42625	74.64178			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.68755	84.61000	14.66290			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.84004	100.00000	38.76635			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	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
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.22500	107.37637	6.22500	107.35829			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.85500	118.78374	5.85500	118.76512			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.70000	103.77658	1.70000	103.77173			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.61431	1.81000	110.60885			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000	124.37478	2.08000	124.36771			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	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
ABN67	On 28/02/2023	Spot Bond	7.72500	102.61026	7.72500	102.59608			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	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.73000	114.51935	6.73000	114.49875			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	5.86500	104.86180	5.86500	104.84533			0.00	0	2,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.28500	108.81316	7.28500	108.79178			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.35000	105.25122	8.35000	105.22783			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.28500	109.50713	6.28500	109.48872			0.00	0	357,000.00
ABS11	On 11/06/2014	Spot Bond	0.60000	128.60762	0.60000	128.56440			0.00	0	15,915,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.23582	4.00000	124.18261			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.00000	147.42925	1.00000	147.42521			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.16001	113.28066	-0.16001	113.24446			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.88000	131.92325	0.88000	131.87788			0.00	0	0.00
ACL001	On 31/07/2013	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
ACL019	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	25.60960	100.00000	25.54687			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond		8.50500	104.09658	8.50500	104.09658			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.01500	109.47307	10.01500	109.44401			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.64359	100.00000	1.63857			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.79657	100.00000	9.76667			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	56.78878	11.00000	56.77254			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	6.26980	100.00000	6.25067			0.00	0	0.00
ACL068	On 22/02/2014	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
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	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
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.57500	114.15680	7.57500	114.13353			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	6.99500	104.09472	6.99500	104.07496			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	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
ACL123	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		5.28637	100.00000	5.27460			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		5.49434	100.00000	5.48225			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	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
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.69511	10.23000	101.66754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	7.73000	113.97541	7.73000	113.95167		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	106.68562	1.75000	106.64641		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
ACL182		On 20/06/2017	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
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	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
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.53771	100.00000	5.52429			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	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
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.36500	101.01837	6.36500	101.00039			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	6.95000	109.23757	6.95000	109.21729			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.79000	127.23735	7.79000	127.21079			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.84919	100.00000	43.74180			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.11500	114.18404	6.11500	114.16536			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.82990	100.00000	41.72746			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.25025	100.00000	12.22313			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.06000	163.28297	2.06000	163.22166			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.59303	3.85000	102.58222			0.00	0	190,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.20000	112.72233	7.20000	112.70055		32,400,000,000.00	4,500,000	4,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.46701	100.00000	61.31646			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.45500	112.81992	6.45500	112.80034		32,275,000,000.00	5,000,000	5,000,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.23000	102.11574	6.23000	102.09865			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66500	103.80918	6.66500	103.79058			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.18000	111.50327	7.18000	111.48179			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.59017	108.51209	9.59017	108.48385			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.72802	104.90570	9.72802	104.87800			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.74312	104.81586	9.74312	104.78815			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.75823	105.23482	9.75823	105.20695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	10.24947	107.20869	10.24947	107.17889			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.84017	104.18625	9.84017	104.15843			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.80627	106.83949	9.80627	106.81105			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.72802	104.90570	9.72802	104.87800			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.64445	106.62154	9.64445	106.59363			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.78604	98.99671	8.78604	98.97307			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	9.86678	103.61645	9.86678	103.58872			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	9.95500	105.33571	9.95500	105.30726			0.00	0	0.00
BAYA25	On 30/06/2017	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
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.03700	10.22500	66.01869			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.03141	12.22500	73.00725			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.60000	64.69027	9.60000	64.67357			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.59017	108.66190	12.59017	108.62490			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.70807	106.77882	13.70807	106.73929			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.56775	106.74517	12.56775	106.70889			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	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
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.16899	100.00000	8.15349			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.17978	100.00000	21.12791			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.27598	100.00000	19.22878			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.89875	100.00000	11.86962			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.91145	100.00000	11.88259			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.38616	100.00000	14.35093			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.46537	100.00000	12.43483			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.64300	100.00000	56.53554			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.91000	112.10653	0.91000	112.10372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	6.71000	105.81287	6.71000	105.79405			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.71000	107.03265	6.71000	107.01360			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.09500	110.05978	7.09500	110.03881			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.84012	100.00000	52.71211			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	90.36117	100.00000	90.14856			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.50000	103.59987	6.50000	103.58187			0.00	0	138,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	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
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.91723	100.00000	5.90273			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.78807	100.00000	5.77389			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.78807	100.00000	5.77389			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.95000	107.69635	6.95000	107.67635			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	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
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.91000	107.84807	5.91000	107.83072			0.00	0	2,500,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC26	On 02/08/2013	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	100.00000			0.00	24,000,000	12,000,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.32500	100.00000	7.88645			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	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
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.31676	100.00000	11.28904			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48500	109.53173	6.48500	109.51274			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	7.83000	119.34803	7.83000	119.32312			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.53000	108.22289	7.53000	108.20115			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.51000	109.69978	9.51000	109.67209			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.76000	111.12994	9.76000	111.10069			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.73000	105.85415	7.73000	105.83234			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.20000	106.53191	10.20000	106.50264			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	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
CBL22	On 06/05/2020	Spot Bond	8.35000	82.78502	8.35000	82.76662			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.54000	132.02155	8.54000	131.99122			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.39000	128.04395	8.39000	128.01503			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.03000	125.61258	8.03000	125.58570			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.08000	106.51927	10.08000	106.49081			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	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
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.57500	103.76412	9.57500	103.73776			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.15500	102.61590	7.15500	102.59626			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	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
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.55442	100.00000	23.49735			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.36322	100.00000	23.30663			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	60.20432	100.00000	60.05847			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	60.54936	100.00000	60.40107			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	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
CLN184	On 01/07/2021	Spot Bond	10.11000	103.88801	10.11000	103.85971			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.66095	2.76000	100.65333			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	107.45852	3.14000	107.41498			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.81773	8.25000	101.79537			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.36983	3.10000	115.32331			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.22055	2.40000	115.17626			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	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
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.91500	105.57937	6.91500	105.55976			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	6.96500	105.75104	6.96500	105.73126			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	6.96500	105.75104	6.96500	105.73126			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.01500	109.03581	7.01500	109.01516			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	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
CLN232	On 20/06/2014	Spot Bond	100.17539	50.97116	100.17539	50.84749			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.19464	9.35000	102.16886			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.19464	9.35000	102.16886			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	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
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.53000	111.33047	7.53000	111.30811			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN271	On 20/06/2017	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
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	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
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,114,000	4,114,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.21072	100.00000	6.19567			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.00500	103.46193	9.00500	103.44530			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.52500	106.19156	9.52500	106.17353			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.24819	8.80500	100.23636			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	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
CLN326	On 20/06/2018	Spot Bond	100.00000	0.94687	100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
CLN327	On 20/06/2023	Spot Bond	100.00000	0.01071	100.00000	100.00000			3,000,000,000,000.00	30,000,000	30,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.47646	100.00000	24.42169			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.47646	100.00000	24.42169			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.79794	7.01000	35.79120			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	0.00062	100.00000	0.00062			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.09500	110.05978	7.09500	110.03881			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.71000	37.90535	6.71000	37.89861			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.71000	38.29174	6.71000	38.28493			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	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
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.51500	114.80999	7.51500	114.78698			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.52000	110.23856	7.52000	110.21620		37,600,000,000.00	5,000,000	5,000,000.00	
COJ05	On 05/06/2023	Spot Bond	8.35000	131.45269	8.35000	131.42315		0.00	0	195,000,000.00	
COJ06	On 09/12/2015	Spot Bond	6.91500	113.81786	6.91500	113.79660		0.00	0	0.00	
COJ07	On 23/03/2021	Spot Bond	7.85000	118.62081	7.85000	118.59599		0.00	0	0.00	
COT01	On 03/04/2023	Spot Bond	8.31500	106.45898	8.31500	106.43528		0.00	0	0.00	
COT02	On 03/04/2028	Spot Bond	9.44000	107.32317	9.44000	107.29612		0.00	0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
CPL013	On 28/05/2013	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
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.71000	103.50260	10.71000	103.44406			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.45500	102.14124	6.45500	102.12943			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.91500	103.42105	5.91500	103.40455			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.71500	132.25569	5.71500	132.23522			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.53500	118.31285	6.53500	118.29183			311,438,495.00	47,657	36,447,657.00
DV23	On 27/02/2023	Spot Bond	6.99500	123.28725	6.99500	123.26384			341,488,905.00	48,819	86,748,819.00
E170	On 01/08/2020	Spot Bond	6.14500	146.31476	6.14500	146.29030			289,545,026,000.00	47,118,800	25,853,200.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	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
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	5,000,000	5,000,000.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	100.00000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.23500	125.14895	1.23500	125.10477			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	112.08236	1.31000	112.04258			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.70000	118.83732	7.70000	118.81252			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.69000	119.58518	7.69000	119.56066			0.00	0	20,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.49000	111.43968	8.49000	111.41451			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	100.00000	9.25691	100.00000	9.23653			0.00	0	1,000,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.92595	100.00000	38.83165			0.00	0	8,600,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	51.20000	100.00000	63.83974			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	30,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.92354	3.00000	124.87352			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.87500	110.65195	9.87500	110.62249			0.00	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	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.12000	88.18652	8.12000	88.16735			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.33500	106.83573	5.33500	106.82036			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.88000	114.98051	5.88000	114.96230			290,918,880.00	49,476	204,049,476.00
ES23	On 25/01/2023	Spot Bond	6.52500	127.83662	6.52500	127.81394			395,715,150.00	60,646	246,060,646.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	7.27500	105.78930	7.27500	105.76864			613,799,025.00	84,371	48,984,371.00
ES33	On 15/09/2033	Spot Bond	8.35500	93.05418	8.33000	93.26111			1,006,017,195.00	120,409	665,820,409.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.71723	100.00000	10.69127			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.42930	100.00000	10.40402			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	32,113,080	2,101,270.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	5.96500	105.41594	5.96500	105.39911			0.00	0	13,618,000.00
FRB05	On 21/12/2018	Spot Bond	7.60000	107.54969	7.60000	107.52765			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	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
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.40000	116.05901	9.40000	116.02973			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	71.14326	100.00000	70.96138			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	0.98000	132.64087	0.98000	132.59490			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.04000	146.93367	1.04000	146.92948			0.00	0	3,500,000.00
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.88922	1.79000	110.88382			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.47128	1.97000	126.46447			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.12500	118.14823	6.12500	118.12887			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.85105	100.00000	28.78755			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.85105	100.00000	28.78755			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14700	55.45145	8.14700	55.43956			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.39118	9.50600	35.38238			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.16142	9.74000	34.15272			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	91.43199	100.00000	91.20844			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	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
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.02002	7.47000	100.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.02002	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	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
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.01609	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	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
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.35571	100.09221	12.32576			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC154	On 20/12/2017	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
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.47632	13.22500	48.45919			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65500	94.45796	2.65500	94.41603			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	100.00000	0.95221	100.00000	0.94616			0.00	0	150,000,000.00
FRC171	On 20/06/2018	Spot Bond	100.00000	0.94687	100.00000	0.94068		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRC29	On 22/07/2014	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
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.22000	130.54149	2.22000	130.53352			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.20000	119.47847	2.20000	119.47126			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.76035	0.17999	99.75986			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.22000	116.19977	2.22000	116.19269			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.76144	1.15999	108.75797			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	109.03174	1.22999	109.02809			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.32598	100.00000	20.27674			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.04775	4.73000	110.99801			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.80569	100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000.00	
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.86500	101.36016	9.86500	101.33331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.67500	102.04437	6.67500	102.02596			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.79748	3.30000	137.74119			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,656,000	664,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.55000	140.78837	1.55000	140.78240			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.05000	146.81008	1.05000	146.80586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	1.77000	138.23401	1.77000	138.22732			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.35000	112.28527	1.35000	112.28109			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.95000	129.75002	0.95000	129.70515			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000	103.80139	2.18000	103.76201			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.78072	100.00000	0.77882			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.75816	104.97509	13.72334			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	18.17268	101.07593	18.12824			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.45819	100.44759	9.43520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.43881	100.76967	16.39871			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	113.96303	1.80000	113.92104			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.37000	107.15074	1.37000	107.14327			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.40000	106.71405	1.40000	106.70508			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.39000	105.65407	5.39000	105.63880			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.46500	107.20738	5.46500	107.19167			0.00	0	2,600,000.00
FRX16	On 15/09/2016	Spot Bond	6.02500	107.30293	6.02500	107.28563			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.30000	109.73743	6.30000	109.71894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	6.38000	118.15081	6.38000	118.13054			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	6.97500	110.56327	6.97500	110.54267			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	7.81500	100.40303	7.81500	100.37366			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	7.89000	126.19873	7.89000	126.17191			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.63000	110.14238	8.63000	110.11668			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.14500	88.99637	9.14500	88.97462			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.53000	107.51060	7.53000	107.48890			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	100.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRB91	On 26/07/2013	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	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
GRD188	On 17/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	2.75548	100.00000	2.74938			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	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
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
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	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	94.94304	100.00000	94.71964			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	10,560,000	2,640,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.52183	105.20382	6.52183	105.18512			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	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
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.87590		105.20787	6.87590	105.18817			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.32788		105.21994	7.32788	105.19896			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.34500		122.37391	6.34500	122.35279			0.00	0	30,000,000.00
HWAY23	On 07/12/2023	Spot Bond	0.82000		149.68455	0.82000	149.68118			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.80000		154.23236	0.80000	154.22897			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	8.21000	113.15444	8.21000	113.12930			0.00	0	17,000,000.00
HWAY35	On 31/07/2035	Spot Bond	8.19500	113.49715	8.19500	113.47197			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.75000	119.48330	0.75000	119.44265			0.00	0	591,000,000.00
I2038	On 31/01/2038	Spot Bond	1.80000	114.31411	1.72000	116.03138			0.00	0	281,539,536.00
I2050	On 31/12/2050	Spot Bond	1.86500	123.02291	1.86500	122.97729		18,650,000,000.00	10,000,000	36,100,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.01500	109.28035	6.01500	109.26276			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.52000	103.32545	6.52000	103.30744			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.51500	109.31198	6.51500	109.29295			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.88000	114.37142	6.88000	114.35040			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.45000	102.44848	6.45000	102.43071			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	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
IBL26	On 18/08/2014	Spot Bond	3.15000	108.56559	3.15000	108.52152			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.33500	107.68328	6.33500	107.66474			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	9,600,000	400,000.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	100.00000			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.95000	115.82465	0.95000	115.82161			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.85000	108.97154	6.85000	108.95149			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	10,000,000	7,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.03000	107.72642	7.03000	107.70597			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.43500	101.55230	7.43500	101.53183			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.81000	89.05386	6.81000	89.03757			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00181	100.00000	0.00181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.43272	5.00000	100.41917			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.43272	5.00000	100.41917			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.51197	5.00000	101.49812			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.43272	5.00000	100.41917			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.73453	4.00000	100.72368			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.01500	112.98309	8.01500	112.95883			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.60071	100.00000	8.57988			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.01500	103.07014	8.01500	103.04814			0.00	0	0.00
IN04E	On 27/08/2013	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
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.68500	101.22117	7.68500	101.22117			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.98555			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.88452			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.79808	5.27500	99.78369			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.69600	5.30000	99.68157			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.59507	5.30000	99.58067			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.39383	5.30000	99.37949			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.07655	5.40000	99.06203			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.85919			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.75808			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
INF001	On 30/07/2013	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
INF073	On 30/07/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.59017		107.34844	9.59017	107.32050			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.59017		104.76660	9.59017	104.73933			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.84242	6.50000	100.82481			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042		98.15447	100.25042	97.89758			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		25.75833	100.00000	25.69383			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.48533	100.00000	16.44405			0.00	0	0.00
ING183	On 11/06/2013	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
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	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
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	69.62585	100.00000	69.45717			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.02500	106.86075	7.02500	106.84059			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13500	103.67496	6.13500	103.65794			0.00	0	191,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.13000	111.18723	7.13000	111.16607			0.00	0	12,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.19500	110.72052	7.19500	110.69902			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.04000	106.46536	2.04000	106.45939			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	2.97000	102.32044	2.97000	102.27949			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.76000	96.19569	2.76000	96.15766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	2.76000	96.11549	2.76000	96.07750			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.10000	114.64304	10.10000	114.61235			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	101.23456	2.97000	101.19404			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IWA321	On 23/05/2013	Spot Bond	5.27500	99.97110	5.27500	99.95666			0.00	0	0.00
IWA322	On 30/05/2013	Spot Bond	5.27500	99.87010	5.27500	99.85569			0.00	0	0.00
IWA323	On 06/06/2013	Spot Bond	5.27500	99.76930	5.27500	99.75492			0.00	0	0.00
IWA324	On 13/06/2013	Spot Bond	5.30000	99.66714	5.30000	99.65272			0.00	0	0.00
IWA325	On 20/06/2013	Spot Bond	5.30000	99.56627	5.30000	99.55188			0.00	0	0.00
IWA326	On 27/06/2013	Spot Bond	5.30000	99.46561	5.30000	99.45125			0.00	0	0.00
IWA327	On 04/07/2013	Spot Bond	5.30000	99.36515	5.30000	99.35082			0.00	0	0.00
IWA328	On 21/05/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000		99.04752	5.40000	99.03300			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000		98.94602	5.40000	98.93154			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000		98.84474	5.40000	98.83028			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000		98.74366	5.40000	98.72923			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000		79.69432	100.00000	79.52070		56,600,000,000,000.00	566,000,000	373,000,000.00	
IVA335	On 29/08/2013	Spot Bond	100.00000		78.49462	100.00000	78.32618			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000		77.33051	100.00000	77.16702			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000		76.20042	100.00000	76.04167			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000		75.10288	100.00000	74.94867			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		74.03651	100.00000	73.88664			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000		73.00000	100.00000	72.85429			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000		71.99211	100.00000	71.85039			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000		71.01167	100.00000	70.87379			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000		70.05758	100.00000	69.92337			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000		69.12879	100.00000	68.99811			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		68.22430	100.00000	68.09701			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		67.34317	100.00000	67.21915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	100.00000	49.67009	100.00000	49.47737		22,700,000,000,000.00	227,000,000	227,000,000.00	
IVC014	On 20/05/2016	Spot Bond	100.00000	8.69719	100.00000	8.67003		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	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	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.23620	100.00000	81.05727			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	54.03794	100.00000	53.90559			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	63.88336	100.00000	63.72690			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	49.63652	100.00000	49.48155			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.88919	100.00000	27.82089			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.58993	100.00000	10.71053			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	25,000,000	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.78809	100.00000	33.68260			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.09000	158.11588	7.09000	158.08596			0.00	0	0.00
LBK01	On 25/10/2013	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
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	18,000,000.00
LGL02	On 13/08/2017	Spot Bond		7.23000	103.61819	7.23000	103.59787			0.00	0	3,400,000.00
LGL03	On 03/04/2018	Spot Bond		7.28000	70.59903	7.28000	70.58524			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond		8.00000	57.74750	8.00000	8.00000			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.26500	105.61806	10.26500	105.58901			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	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	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF024	On 26/05/2013	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
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	10,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.77189	100.00000	57.63040			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	55.06222	100.00000	54.92884			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.06960	100.00000	59.92248			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.11523	100.00000	39.02048			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.00347	100.00000	26.93805			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.93555	100.00000	9.91148			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.25672	100.00000	24.19796			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	6.95000	110.81046	6.95000	110.78978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		6.36500	107.72881	6.36500	107.71036			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.02000	114.12307	7.02000	114.10132			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		7.67500	118.27657	7.67500	118.25197			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.84500	109.01568	5.84500	108.99842			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		7.78500	113.57338	7.78500	113.54958			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		6.16500	106.50514	6.16500	106.48758			0.00	0	24,800,000.00
MIL01	On 31/05/2015	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
MIL02	On 31/05/2017	Spot Bond	7.29000	104.90078	7.29000	109.26314			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	6.99000	104.94108	6.99000	109.15498			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.90500	108.27099	5.90500	108.25359			0.00	0	334,000.00
MTN03	On 13/07/2015	Spot Bond	6.21500	109.52431	6.21500	109.50579			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	6.93500	114.90837	6.93500	114.88672			0.00	0	2,500,000.00
MTN05	On 28/10/2013	Spot Bond	5.83000	101.31089	5.83000	101.29511			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.94095	100.00000	5.92656			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15739	100.00000	0.15701			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.22022	100.00000	6.20516			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.29639	100.00000	6.28113			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.78209	100.89771	5.76797			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.86032	100.61875	5.84605			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	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
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15739	100.00000	0.15701			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15739	100.00000	0.15701			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.16500	107.49384	7.16500	107.47327			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	6.21500	111.12756	6.21500	111.10907			0.00	0	6,623,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.20000	123.16502	7.20000	123.14135			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.26500	36.29442	9.26500	36.28561			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.26500	106.90192	6.26500	106.88390			0.00	0	10,005,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.31000	102.98904	6.31000	102.97165			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,200,000	27,300,000.00
NBK9A	On 23/03/2016	Spot Bond	6.46500	108.88643	6.46500	108.86760			0.00	0	15,708,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	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
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	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
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.96500	109.38954	6.96500	109.36918			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.83500	102.91286	5.83500	102.89672		5,519,910,000.00		946,000	473,000.00
NED8	On 08/02/2014	Spot Bond	5.68500	104.72406	5.68500	104.70785			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.38000	119.23617	10.38000	119.20338			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.06000	163.15250	1.06000	163.09561			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.83500	117.08436	6.83500	117.06263			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.46500	118.66270	7.46500	118.63805			0.00	0	0.00
NQ1A11	On 22/05/2016	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
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.66500	118.60759	7.66500	118.58230			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.86500	118.55346	7.86500	118.52753			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	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
NRA013	On 31/10/2013	Spot Bond	3.22500	132.81223	3.22500	132.75823			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.46500	105.88151	5.46500	105.86600			0.00	0	24,616,743.00
NRA018	On 30/11/2018	Spot Bond	6.69000	131.12538	6.69000	131.10168			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.93000	137.11110	6.93000	137.08572			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.95500	177.30188	0.95500	180.44010			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.77000	145.78739	7.77000	145.75687			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.16677	100.00000	20.11737			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.21371	100.00000	20.16420			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.24187	100.00000	20.19230			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.91778	100.00000	20.86654			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.66878	100.00000	21.61571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.36255	100.00000	26.29798				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.77500	107.62582	5.77500	107.60908				0.00	0	8,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.78483	100.00000	5.77082				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.98985	100.00000	30.91394				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.42940	100.00000	10.40414				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	84.50908	100.00000	84.32456				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A4D	On 15/06/2013	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
PR2A9D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	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
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.01500	113.13054	5.01500	113.11532			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30500	93.33218	5.30500	93.31890			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.51000	44.65327	6.51000	44.64541			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	5.04000	120.72970	5.05000	120.68922		82,819,051,781,760.00	432,351,544	3,826,710,544.00	
R158	On 15/09/2015	Spot Bond	5.01500	120.79006	5.01500	120.77380			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.91500	89.35534	4.91500	89.34355			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.01500	128.07942	5.01500	128.06219			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.84500	85.31348	4.84500	85.30238			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.63500	104.04868	4.63500	104.03559			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.82000	136.60549	6.80000	136.79357		88,795,451,842,680.00	019,860,974	2,057,971,892.00	
R187P	On 21/12/2026	Spot Bond	6.43000	42.32560	6.43000	42.31824			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.35000	40.18167	6.35000	40.17477			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.54000	301.36071	0.54000	301.25994		21,637,800,000.00	40,070,000	179,338,000.00	
R201	On 21/12/2014	Spot Bond	4.92000	109.39475	4.95000	109.33307		488,067,232,440.00	99,200,657	530,924,832.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.55000	224.56512	1.51000	225.87660			4,658,174,700.00	3,005,274	1,367,350,200.00
R2023	On 28/02/2023	Spot Bond	6.22000	112.79543	6.22000	112.77665			13,050,011,316,980.00	098,072,559	4,441,036,559.00
R203	On 15/09/2017	Spot Bond	5.47000	112.05323	5.47000	112.03680			18,669,631,734,070.00	413,095,381	4,897,630,381.00
R204	On 21/12/2018	Spot Bond	5.65000	114.43368	5.64500	114.44142			9,373,598,453,100.00	659,043,974	4,178,679,135.00
R2048	On 28/02/2048	Spot Bond	7.86000	112.47660	7.86000	112.45304			20,032,954,566,300.00	548,721,955	2,804,789,000.00
R205	On 31/03/2014	Spot Bond	100.00000	61.08979	100.00000	60.94017			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.06500	104.14297	5.07000	104.12534			3,464,460,000,000.00	684,000,000	2,780,163,000.00
R207	On 15/01/2020	Spot Bond	5.87500	109.99390	5.87500	109.97631			16,194,613,415,125.00	756,529,943	6,240,335,796.00
R208	On 31/03/2021	Spot Bond	5.97000	105.76790	5.96500	105.78285			14,749,133,602,740.00	470,541,642	7,719,661,303.00
R209	On 31/03/2036	Spot Bond	7.80000	84.44296	7.77500	84.65700			21,927,839,879,400.00	811,261,523	7,169,550,834.00
R210	On 31/03/2028	Spot Bond	1.06500	173.93131	1.06500	173.87068			61,268,385,000.00	57,529,000	279,179,394.00
R211	On 31/01/2017	Spot Bond	0.70000	115.80724	-0.70000	115.77024			(237,440,000,000.00)	339,200,000	174,300,000.00
R212	On 31/01/2022	Spot Bond	0.43000	139.38022	0.40500	139.60674			46,010,000,000.00	107,000,000	1,879,740,000.00
R213	On 28/02/2031	Spot Bond	7.50500	96.63104	7.47500	96.89392			38,815,651,368,505.00	171,972,201	5,346,396,964.00
R214	On 28/02/2041	Spot Bond	7.72000	87.55744	7.72000	87.53943			26,519,464,088,240.00	435,163,742	8,806,253,742.00
R224C	On 15/09/2013	Spot Bond	4.69500	98.51734	4.69500	98.50486			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.79500	96.19842	4.79500	96.18604			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.90500	93.81319	4.90500	93.80084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	5.07500	91.29181	5.07500	91.27938			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	4.91500	89.35534	4.91500	89.34355			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.83500	87.40425	4.83500	87.39290			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.84500	85.31348	4.84500	85.30238			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.88000	99.58724	4.88000	99.57399			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.97000	97.16815	4.97000	97.15504			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.99000	94.79199	4.99000	94.77916			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.94000	92.55606	4.94000	92.54365			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	4.98500	90.24237	4.98500	90.23016			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.85500	88.33705	4.85500	88.32541			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.83500	86.29546	4.83500	86.28413			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.89500	84.08175	4.89500	84.07058			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.40500	80.42282	5.40500	80.41104			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.45500	78.13200	5.45500	78.12045			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.60500	75.49508	5.60500	75.48362			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.58500	73.51685	5.58500	73.50573			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.56500	71.60440	5.56500	71.59360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	5.55500	69.71059	5.55500	69.70010			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.74500	66.94451	5.74500	66.93409			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.72500	65.17126	5.72500	65.16116			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.77000	63.13397	5.77000	63.12410			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.74000	61.51744	5.74000	61.50788			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.71000	59.95982	5.71000	59.95054			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.68000	58.45870	5.68000	58.44970			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.64000	57.06776	5.64000	57.05904			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.60000	55.73164	5.60000	55.72318			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.63000	48.52809	6.63000	48.51939			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.59000	47.18218	6.59000	47.17377			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.55000	45.89140	6.55000	45.88328			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.51000	44.65327	6.51000	44.64541			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.47000	43.46542	6.47000	43.45781			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.43000	42.32560	6.43000	42.31824			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.39000	41.23169	6.39000	41.22457			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.35000	40.18167	6.35000	40.17477			0.00	0	0.00
RCSB01	On 16/03/2014	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
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.40593	100.00000	2.40004			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,000,000	1,000,000.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	99.99475	100.00000	99.81714			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	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
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	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
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.14689	12.35000	106.11176			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.84505	100.00000	11.81636			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.84505	100.00000	11.81636			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	63.36136	100.00000	63.20269			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.71816	5.25000	101.70360			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.12776	100.00000	1.12499			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.12389	100.00000	6.10889			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.21000	117.23772	7.21000	117.21504			0.00	0	4,500,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.31500	119.29930	6.31500	119.27881			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.48000	112.78083	7.48000	112.75808			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.31500	110.89580	6.31500	110.87676			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.20000	105.79993	7.20000	105.77949			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	131.01244	0.90000	130.96737			0.00	0	550,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.47500	117.33111	6.47500	117.31080			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.33500	117.65706	6.33500	117.63713			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.26500	117.82048	6.26500	117.80074			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.83000	106.71964	6.83000	106.70017			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.41000	117.48230	6.41000	117.46216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	6.37500	117.56381	6.37500	117.54377			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	84.10022	100.00000	83.91124			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.48000	110.45919	6.48000	110.44006			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.61123	100.00000	1.60765			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.50000	120.19105	7.50000	120.16674			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.34000	113.56684	8.34000	113.54162			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	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
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.09000	108.51497	7.09000	108.49407			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	7.39000	110.70481	7.39000	110.68262			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.55000	106.60718	7.55000	106.58571			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.19500	118.87145	6.19500	118.85142			0.00	0	300,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.28119	0.70000	123.23942			315,000,000.00	450,000	1,790,000.00
SBSI11	On 07/12/2023	Spot Bond	1.08000	146.44009	1.08000	146.43576			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	100.00000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4.13929	100.00000	100.00000	4.12926			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.11517	0.00000	150.06720				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	111.29819	0.56999	111.26087				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.84242	6.50000	100.82481				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	20,800,000.00
SHS05	On 29/06/2017	Spot Bond	7.53000	107.66605	7.53000	107.64419				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.72500	103.37556	5.72500	103.35957			5,725,000,000.00	1,000,000	500,000.00	
SLI2	On 15/08/2016	Spot Bond	6.31500	112.11103	6.31500	112.09178				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.93500	108.68611	5.93500	108.66855				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	6.88000	106.52962	6.88000	106.51004				0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	6.73000	111.80054	6.73000	111.78021		0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	7.58000	103.30302	7.58000	103.28202		0.00	0	37,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	7.45800	96.77377	7.45800	96.75441		0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.52000	96.42013	7.52000	96.40068		0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.18000	107.44509	6.18000	107.42713		0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.04500	103.58413	7.04500	103.56432		0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	6.61000	107.56076	6.61000	107.54175		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	5.91500	118.64212	5.91500	118.62334			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.51000	109.95287	1.51000	109.91316			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.55000	107.50324	6.55000	107.48846			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	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
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		86,000,000,000,000.00	860,000,000	402,000,000.00	
SYN998	On 15/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		95,400,000,000,000.00	954,000,000	504,000,000.00	
SYN999	On 19/08/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.57500	116.84578	5.57500	116.82822			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.25000	115.36683	7.25000	115.34440			0.00	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	49.32430	100.00000	49.21393			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.06342	100.00000	38.96775			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.99322	100.00000	15.95317			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.24000	102.78729	6.24000	102.77012			0.00	0	30,000.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.26500	109.63868	6.26500	109.62001			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.64406	7.83000	102.62229			0.00	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	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.62730	7.16000	74.61279			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.26087	101.06155	6.24538			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	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
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	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
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.96500	109.51686	6.96500	109.49638			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	5.96000	101.63229	5.96000	101.61617			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.37000	111.24851	6.37000	111.22955			0.00	0	993,500,000.00
TN20	On 17/09/2020	Spot Bond	6.83000	122.70981	6.83000	122.68743		241,590,760.00		35,372	313,935,372.00
TN23	On 06/11/2023	Spot Bond	7.13000	127.16903	7.13000	127.14482		257,756,630.00		36,151	109,836,151.00
TN25	On 19/08/2025	Spot Bond	7.69000	116.56270	7.69000	116.53841		76,900,000,000.00		10,000,000	238,700,000.00
TN27	On 14/11/2027	Spot Bond	7.73000	110.25515	7.73000	110.23243			0.00	0	23,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	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
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266	10.00000	99.70596				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931	9.75000	99.71327				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511	100.00000	9.71997				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	75,000,000.00
TSP144	On 15/05/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702				0.00	0	75,000,000.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC005	On 05/07/2013	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
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	100.00000	83.27069	100.00000	83.08605			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	100.00000	82.90224	100.00000	100.00000		44,595,000,000,000.00	445,950,000	345,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	91.41336	100.00000	91.19094			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	100.00000	83.61541	100.00000	83.43002			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	100.00000	83.27881	100.00000	83.09415			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.25000	122.55057	7.25000	122.52685			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	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
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.77000	110.56878	7.77000	110.54589			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	83.96031	100.00000	83.77249			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	83.94335	100.00000	83.76359			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	84.08408	100.00000	83.89598			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.37500	125.58452	5.37500	125.56612			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	193.10144	-0.39000	193.03973			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.41500	111.09493	5.41500	111.07853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	5.93500	115.14215	5.93500	115.12354			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.15500	118.45535	6.15500	118.43551			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.41000	118.78107	6.41000	118.76037			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.39000	120.50386	6.39000	120.48292			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.91000	98.64646	4.91000	98.63337			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.97000	97.44374	4.97000	97.43060			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	4.96500	90.16700	4.96500	90.15479			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.96000	95.87089	4.96000	95.85806			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.97000	94.69423	4.97000	94.68139			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.89500	88.98760	4.89500	88.97584			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.95000	92.81502	4.95000	92.80248			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	4.96500	90.15479	4.96500	90.14257			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.54500	70.62469	5.54500	70.61419			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.27926	100.00000	10.25976			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04139	100.00000	0.04131			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.27926	100.00000	10.25976			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.17725	100.00000	28.12379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000		26.41542	100.00000	26.36530			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		26.41542	100.00000	26.36530			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		25.04752	100.00000	25.00000			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		25.04752	100.00000	25.00000			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		23.70540	100.00000	23.66043			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		23.70540	100.00000	23.66043			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		22.30774	100.00000	22.26542			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		22.30774	100.00000	22.26542			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		21.03239	100.00000	20.99249			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		21.03239	100.00000	20.99249			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		19.79233	100.00000	19.75478			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		19.79233	100.00000	19.75478			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		18.73180	100.00000	18.69626			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		17.72810	100.00000	17.69446			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		13.25797	100.00000	13.23281			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		12.52376	100.00000	12.50000			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		11.78537	100.00000	11.76301			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	11.78537	100.00000	11.76301			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.15387	100.00000	11.13271			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.53619	100.00000	10.51620			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>672,596,202,302,080.00</b>	<b>1,585,511,150</b>	<b>93 955 192 226.00</b>
<b>Grand Total:</b>									<b>72,597,292,372,472.00</b>	<b>1,585,664,063</b>	<b>93 957 389 205.00</b>