



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 23/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30350	9.30350	9.33340	9.33340		12.74	461,751,312.00	49,632	504,446.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	17.57760	0.01758	19.38660	0.01939	17.578	16.92	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	964.07760	0.96408	935.98660	0.93599	964.078	16.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	5.48360	0.00548	6.09370	0.00609	5.484	19.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,551.98360	1.55198	1,522.69370	1.52269	1,551.984	19.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	4.28320	0.00428	4.76450	0.00476	4.283	20.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,700.78320	1.70078	1,671.36450	1.67136	1,700.783	20.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	44.06510	0.04407	48.01680	0.04802	44.065	14.96	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	590.56510	0.59057	564.61680	0.56462	590.565	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	40.00860	0.04001	43.64350	0.04364	40.009	15.15	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	626.50860	0.62651	600.24350	0.60024	626.509	15.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	30.82670	0.03083	33.73110	0.03373	30.827	15.69	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	727.32670	0.72733	700.33110	0.70033	727.327	15.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	140.52480	0.14052	151.43050	0.15143	140.525	13.12	0.00	0	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	237.02480	0.23702	218.03050	0.21803	237.025	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	108.78680	0.10879	117.74380	0.11774	108.787	13.51	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	305.28680	0.30529	284.34380	0.28434	305.287	13.51	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	64.29980		0.06430	70.28250	0.07028	64.300	14.27		0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	460.79980		0.46080	436.88250	0.43688	460.800	14.27		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	190.05450		0.19005	205.94270	0.20594	190.055	12.73		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	166.55450		0.16655	152.54270	0.15254	166.555	12.73		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	180.18210		0.18018	195.59620	0.19560	180.182	12.74		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	176.68210		0.17668	162.19620	0.16220	176.682	12.74		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	159.29280		0.15929	171.29510	0.17130	159.293	12.93		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	205.79280		0.20579	187.89510	0.18790	205.793	12.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	244.81340		0.24481	263.07330	0.26307	244.813	12.66		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	121.31340		0.12131	109.67330	0.10967	121.313	12.66		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	233.14270		0.23314	250.93090	0.25093	233.143	12.68		35,437.69	152	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	129.64270		0.12964	117.53090	0.11753	129.643	12.68		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	205.53710		0.20554	222.13800	0.22214	205.537	12.71		11,893,404.29	57,865	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	152.03710		0.15204	138.73800	0.13874	152.037	12.71		0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	365.41730		0.36542	387.71080	0.38771	365.417	12.55		0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	61.91730		0.06192	54.31080	0.05431	61.917	12.55		0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	295.03230		0.29503	315.14410	0.31514	295.032	12.61		0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	91.53230		0.09153	81.74410	0.08174	91.532	12.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	262.98860		0.26299	281.95070	0.28195	262.989	12.65		0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	109.48860		0.10949	98.55070	0.09855	109.489	12.65		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	565.17970		0.56518	592.61890	0.59262	565.180	12.71		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	21.67970		0.02168	19.21890	0.01922	21.680	12.71		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	529.14110		0.52914	556.17050	0.55617	529.141	12.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	25.64110		0.02564	22.77050	0.02277	25.641	12.60		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	484.98360		0.48498	511.42050	0.51142	484.984	12.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	31.48360		0.03148	28.02050	0.02802	31.484	12.46		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	620.25470		0.62025	648.21570	0.64822	620.255	12.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	16.75470		0.01675	14.81570	0.01482	16.755	12.88		0.00	0	45,201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	583.41070		0.58341	611.03550	0.61104	583.411	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	19.91070		0.01991	17.63550	0.01764	19.911	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	574.27870		0.57428	601.81170	0.60181	574.279	12.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	20.77870		0.02078	18.41170	0.01841	20.779	12.74	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	810.25550		0.81026	839.33320	0.83933	810.256	13.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	6.75550		0.00676	5.93320	0.00593	6.755	13.44	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	714.23730		0.71424	742.85970	0.74286	714.237	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	10.73730		0.01074	9.45970	0.00946	10.737	13.16	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	638.85140		0.63885	666.96450	0.66696	638.851	12.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	15.35140		0.01535	13.56450	0.01356	15.351	12.93	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,103.54740		2.10355	2,133.43850	2.13344	2,103.547	19.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04740		0.00005	0.03850	0.00004	0.047	19.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.41890		9.41890	9.44870	9.44870		13.84	75,351.20	8	61,661.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	112.12550		0.11213	114.53060	0.11453	112.125	16.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,013.22550		1.01323	985.83060	0.98583	1,013.226	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	57.77880		0.05778	58.33110	0.05833	57.779	19.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,638.87880		1.63888	1,609.63110	1.60963	1,638.879	19.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	192.46830		0.19247	197.98670	0.19799	192.468	15.17	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	623.56830		0.62357	599.28670	0.59929	623.568	15.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	181.31410		0.18131	186.07020	0.18607	181.314	15.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	662.41410		0.66241	637.37020	0.63737	662.414	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	128.08480		0.12808	131.00900	0.13101	128.085	16.34	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	909.18480		0.90918	882.30900	0.88231	909.185	16.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	250.27310		0.25027	257.54420	0.25754	250.273	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	471.37310		0.47137	448.84420	0.44884	471.373	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	247.15140		0.24715	254.32710	0.25433	247.151	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	478.25140		0.47825	455.62710	0.45563	478.251	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	244.06910		0.24407	251.14860	0.25115	244.069	14.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	485.16910	0.48517	462.44860	0.46245	485.169	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	386.10990	0.38611	398.74170	0.39874	386.110	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	267.20990	0.26721	250.04170	0.25004	267.210	13.69	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	361.48890	0.36149	373.56360	0.37356	361.489	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	292.58890	0.29259	274.86360	0.27486	292.589	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	338.11880	0.33812	349.66680	0.34967	338.119	13.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	319.21880	0.31922	300.96680	0.30097	319.219	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	750.74300	0.75074	772.81100	0.77281	750.743	13.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	81.84300	0.08184	74.11100	0.07411	81.843	13.41	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	561.01510	0.56102	577.56300	0.57756	561.015	13.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	142.11510	0.14212	128.86300	0.12886	142.115	13.23	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	439.19580	0.43920	453.02390	0.45302	439.196	13.54	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	220.29580	0.22030	204.32390	0.20432	220.296	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,122.13130	2.12213	2,151.39160	2.15139	2,122.131	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.23130	0.00323	2.69160	0.00269	3.231	17.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	964.16390	0.96416	988.56060	0.98856	964.164	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	45.26390	0.04526	39.86060	0.03986	45.264	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	791.95950	0.79196	814.52190	0.81452	791.959	13.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	73.05950	0.07306	65.82190	0.06582	73.059	13.48	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.52600		9.52600	9.55620	9.55620			14.44	1,714,680.00	180	23,403.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	225.15660	0.22516	229.90260	0.22990	225.157	16.56	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	999.15660	0.99916	973.70260	0.97370	999.157	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	132.97910	0.13298	134.61730	0.13462	132.979	18.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,606.97910	1.60698	1,578.41730	1.57842	1,606.979	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	376.98330	0.37698	386.74240	0.38674	376.983	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	550.98330	0.55098	530.54240	0.53054	550.983	14.95	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	344.69840	0.34470	353.52330	0.35352	344.698	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	618.69840	0.61870	597.32330	0.59732	618.698	15.21	0.00	0	400.00

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	10.27	Call	230.69530		0.23070	235.62730	0.23563	230.695	16.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	974.69530		0.97470	949.42730	0.94943	974.695	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	698.95810		0.69896	717.24420	0.71724	698.958	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	200.85810		0.20086	188.94420	0.18894	200.858	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	597.27100		0.59727	613.49900	0.61350	597.271	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	271.27100		0.27127	257.29900	0.25730	271.271	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	380.38790		0.38039	390.24290	0.39024	380.388	14.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	544.38790		0.54439	524.04290	0.52404	544.388	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	768.74330		0.76874	787.90380	0.78790	768.743	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	170.64330		0.17064	159.60380	0.15960	170.643	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	733.41310		0.73341	752.13640	0.75214	733.413	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	185.31310		0.18531	173.83640	0.17384	185.313	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	718.07420		0.71807	736.60520	0.73661	718.074	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	192.07420		0.19207	180.40520	0.18041	192.074	13.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,561.67800		1.56168	1,587.94720	1.58795	1,561.678	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	35.67800		0.03568	31.74720	0.03175	35.678	15.16	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	901.21170		0.90121	921.94300	0.92194	901.212	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	125.21170		0.12521	115.74300	0.11574	125.212	13.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	788.82960		0.78883	808.23740	0.80824	788.830	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	162.82960		0.16283	152.03740	0.15204	162.830	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,138.89040		2.13889	2,166.71050	2.16671	2,138.890	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	12.89040		0.01289	10.51050	0.01051	12.890	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.64070		9.64070	9.67130	9.67130		15.19	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	311.68190		0.31168	315.49770	0.31550	311.682	17.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,170.98190		1.17098	1,144.19770	1.14420	1,170.982	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	231.86930		0.23187	233.77000	0.23377	231.869	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,591.16930		1.59117	1,562.47000	1.56247	1,591.169	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	573.03820		0.57304	583.51270	0.58351	573.038	15.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	522.33820		0.52234	502.21270	0.50221	522.338	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	568.95210		0.56895	579.32680	0.57933	568.952	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	528.25210		0.52825	508.02680	0.50803	528.252	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	564.89610		0.56490	575.17520	0.57518	564.896	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	534.19610		0.53420	513.87520	0.51388	534.196	15.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,518.04210		1.51804	1,542.25470	1.54225	1,518.042	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	77.34210		0.07734	70.95470	0.07095	77.342	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,092.61740		1.09262	1,113.17700	1.11318	1,092.617	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	151.91740		0.15192	141.87700	0.14188	151.917	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	731.00690		0.73101	745.11500	0.74511	731.007	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	340.30690		0.34031	323.81500	0.32382	340.307	14.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,977.35130		1.97735	2,004.22700	2.00423	1,977.351	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	36.65130		0.03665	32.92700	0.03293	36.651	15.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.71300		9.71300	9.74280	9.74280		15.67	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	693.34240		0.69334	699.54730	0.69955	693.342	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	580.34240		0.58034	556.74730	0.55675	580.342	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	689.22830		0.68923	695.36530	0.69537	689.228	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	586.22830		0.58623	562.56530	0.56257	586.228	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	697.48330		0.69748	703.76090	0.70376	697.483	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	574.48330		0.57448	550.96090	0.55096	574.483	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.80390		9.80390	9.83350	9.83350		16.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,500.52650		1.50053	1,514.02360	1.51402	1,500.526	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	246.62650		0.24663	230.52360	0.23052	246.627	15.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	885.74890		0.88575	887.98340	0.88798	885.749	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	681.84890		0.68185	654.48340	0.65448	681.849	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,942.24430		1.94224	1,958.99720	1.95900	1,942.244	15.47	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	138.34430		0.13834	125.49720	0.12550	138.344	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,577.26050		1.57726	1,591.28490	1.59128	1,577.260	15.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	223.36050		0.22336	207.78490	0.20778	223.360	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,538.68040		1.53868	1,552.43880	1.55244	1,538.680	15.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	234.78040		0.23478	218.93880	0.21894	234.780	15.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.66410		10.66410	10.69220	10.69220		17.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,941.08900		1.94109	1,962.44250	1.96244	1,941.089	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	426.98900		0.42699	420.24250	0.42024	426.989	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,908.80730		1.90881	1,930.12840	1.93013	1,908.807	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	444.70730		0.44471	437.92840	0.43793	444.707	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,876.95480		1.87695	1,898.24730	1.89825	1,876.955	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	462.85480		0.46285	456.04730	0.45605	462.855	15.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.30350		9.30350	9.33340	9.33340		12.74	46,517.50	5	912.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	58,341.06880		0.58341	61,103.55320	0.61104	58,341.069	12.76	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	1,991.06880		0.01991	1,763.55320	0.01764	1,991.069	12.76	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	57,427.87280		0.57428	60,181.16840	0.60181	57,427.873	12.74	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,077.87280		0.02078	1,841.16840	0.01841	2,077.873	12.74	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,517.96610		0.56518	59,261.88530	0.59262	56,517.966	12.71	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2,167.96610		0.02168	1,921.88530	0.01922	2,167.966	12.71	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.41890		9.41890	9.44870	9.44870		13.84	0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	63,992.93570		0.63993	66,054.19430	0.66054	63,992.936	13.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,102.93570		0.11103	10,184.19430	0.10184	11,102.936	13.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	63,229.25520		0.63229	65,279.70630	0.65280	63,229.255	13.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,339.25520		0.11339	10,409.70630	0.10410	11,339.255	13.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	62,469.50130		0.62470	64,509.28370	0.64509	62,469.501	13.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	11,579.50130		0.11580	10,639.28370	0.10639	11,579.501	13.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.52600		9.52600	9.55620	9.55620		14.44	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	45,582.32630		0.45582	46,871.00700	0.46871	45,582.326	14.42	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	41,982.32630		0.41982	40,251.00700	0.40251	41,982.326	14.42	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	45,153.23570		0.45153	46,431.40150	0.46431	45,153.236	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	42,553.23570		0.42553	40,811.40150	0.40811	42,553.236	14.44	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	44,746.67560		0.44747	45,995.26770	0.45995	44,746.676	14.46	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	43,146.67560		0.43147	41,375.26770	0.41375	43,146.676	14.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.21520		14.21520	14.22320	14.22320		11.45	454,886.40	32	18,241.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,216.82970		2.21683	2,224.09390	2.22409	2,216.830	17.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.62970		0.00163	0.89390	0.00089	1.630	17.78	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,231.13390		1.23113	1,236.40300	1.23640	1,231.134	14.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	15.93390		0.01593	13.20300	0.01320	15.934	14.49	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	513.13200		0.51313	513.19970	0.51320	513.132	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	87.93200		0.08793	79.99970	0.08000	87.932	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	29.47090		0.02947	27.02700	0.02703	29.471	14.04	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,114.27090		1.11427	1,103.82700	1.10383	1,114.271	14.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	171.88400		0.17188	161.93370	0.16193	171.884	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	356.68400		0.35668	338.73370	0.33873	356.684	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	102.15190		0.10215	93.63950	0.09364	102.152	12.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	536.95190		0.53695	520.43950	0.52044	536.952	12.18	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	73.48210		0.07348	66.22830	0.06623	73.482	12.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	658.28210		0.65828	643.02830	0.64303	658.282	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	505.61510		0.50562	505.45490	0.50545	505.615	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	90.41510		0.09042	82.25490	0.08225	90.415	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	498.14880		0.49815	497.75830	0.49776	498.149	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	92.94880		0.09295	84.55830	0.08456	92.949	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	193.54410		0.19354	183.47620	0.18348	193.544	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	318.34410		0.31834	300.27620	0.30028	318.344	11.68	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.38550		14.38550	14.39250	14.39250		12.53	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	316.29120		0.31629	300.67870	0.30068	316.291	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	690.79120		0.69079	668.17870	0.66818	690.791	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	322.54520		0.32255	307.08070	0.30708	322.545	13.04	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	677.04520		0.67705	654.58070	0.65458	677.045	13.04	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	319.40390		0.31940	303.86290	0.30386	319.404	13.06	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	683.90390		0.68390	661.36290	0.66136	683.904	13.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.54590		14.54590	14.55280	14.55280		12.96	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	467.10340		0.46710	453.52870	0.45353	467.103	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	831.20340		0.83120	810.72870	0.81073	831.203	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	473.65920		0.47366	460.18130	0.46018	473.659	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	817.75920		0.81776	797.38130	0.79738	817.759	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	470.37230		0.47037	456.84560	0.45685	470.372	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	824.47230		0.82447	804.04560	0.80405	824.472	13.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.72010		14.72010	14.72650	14.72650		13.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	944.86580		0.94487	936.48480	0.93648	944.866	13.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	534.76580		0.53477	519.98480	0.51998	534.766	13.15	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	955.29470		0.95529	946.87120	0.94687	955.295	13.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	525.19470		0.52519	510.37120	0.51037	525.195	13.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	950.07110		0.95007	941.66590	0.94167	950.071	13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	529.97110		0.52997	515.16590	0.51517	529.971	13.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09370		0.09370	0.09410	0.09410		22.44	187.40	2	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	516.69640		0.00517	552.02370	0.00552	516.696	21.38	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	146.69640		0.00147	142.02370	0.00142	146.696	21.38	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	104.14800		0.00104	118.10250	0.00118	104.148	22.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	734.14800		0.00734	708.10250	0.00708	734.148	22.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	15.28820		0.00015	18.38940	0.00018	15.288	24.36	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,645.28820		0.01645	1,608.38940	0.01608	1,645.288	24.36	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09490		0.09490	0.09530	0.09530		20.86	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	748.07970		0.00748	779.70550	0.00780	748.080	19.84	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	258.07970		0.00258	249.70550	0.00250	258.080	19.84	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	297.37730		0.00297	313.51120	0.00314	297.377	20.86	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
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	807.37730		0.00807	783.51120	0.00784	807.377	20.86	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	114.25590		0.00114	120.89680	0.00121	114.256	22.62	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,624.25590		0.01624	1,590.89680	0.01591	1,624.256	22.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.11420		12.11420	12.16600	12.16600		12.14	8,891,822.80	734	69,532.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	97.44760		0.09745	114.02600	0.11403	97.448	13.13	22,120.61	227	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	483.24760		0.48325	448.02600	0.44803	483.248	13.13	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	72.64850		0.07265	85.87790	0.08588	72.649	13.45	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	588.44850		0.58845	549.87790	0.54988	588.448	13.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	55.39550		0.05540	65.78850	0.06579	55.396	13.77	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	691.19550		0.69120	649.78850	0.64979	691.196	13.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	408.28810		0.40829	449.71420	0.44971	408.288	11.99	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	94.08810		0.09409	83.71420	0.08371	94.088	11.99	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	228.39360		0.22839	260.07490	0.26007	228.394	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	214.19360		0.21419	194.07490	0.19407	214.194	12.14	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	186.34540		0.18635	212.60610	0.21261	186.345	12.38	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	272.14540		0.27215	246.60610	0.24661	272.145	12.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	870.10860		0.87011	920.52620	0.92053	870.109	12.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	15.90860		0.01591	14.52620	0.01453	15.909	12.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	738.03160		0.73803	788.00020	0.78800	738.032	12.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	23.83160		0.02383	22.00020	0.02200	23.832	12.23	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	481.87720		0.48188	525.86460	0.52586	481.877	11.94	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	67.67720		0.06768	59.86460	0.05986	67.677	11.94	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	889.21490		0.88921	939.68460	0.93968	889.215	12.86	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	15.01490		0.01501	13.68460	0.01368	15.015	12.86	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	879.65560		0.87966	930.09900	0.93010	879.656	12.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	15.45560		0.01546	14.09900	0.01410	15.456	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.27320		12.27320	12.32470	12.32470		13.11	0.00	0	17,711.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	376.11400		0.37611	400.66960	0.40067	376.114	13.31	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	12.35	Put	452.91400		0.45291	425.96960	0.42597	452.914	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	222.12190		0.22212	238.10340	0.23810	222.122	14.31	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	798.92190		0.79892	763.40340	0.76340	798.922	14.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	540.49230		0.54049	573.46050	0.57346	540.492	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	277.29230		0.27729	258.76050	0.25876	277.292	12.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	491.51440		0.49151	522.71240	0.52271	491.514	12.98	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	318.31440		0.31831	298.01240	0.29801	318.314	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	417.22950		0.41723	445.47150	0.44547	417.229	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	394.02950		0.39403	370.77150	0.37077	394.029	13.11	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	846.47990		0.84648	889.69340	0.88969	846.480	12.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	123.27990		0.12328	114.99340	0.11499	123.280	12.67	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	551.82910		0.55183	585.18880	0.58519	551.829	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	268.62910		0.26863	250.48880	0.25049	268.629	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	546.14010		0.54614	579.30410	0.57930	546.140	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	272.94010		0.27294	254.60410	0.25460	272.940	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.42270		12.42270	12.47440	12.47440		13.76	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,334.03580		1.33404	1,377.35160	1.37735	1,334.036	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	111.33580		0.11134	102.95160	0.10295	111.336	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,138.55150		1.13855	1,180.18200	1.18018	1,138.551	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	158.85150		0.15885	148.78200	0.14878	158.851	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,099.99660		1.10000	1,141.26590	1.14127	1,099.997	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	170.29660		0.17030	159.86590	0.15987	170.297	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,062.05050		1.06205	1,102.95710	1.10296	1,062.051	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	182.35050		0.18235	171.55710	0.17156	182.350	13.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.58490		12.58490	12.63730	12.63730		14.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	720.21560		0.72022	747.58840	0.74759	720.216	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	635.31560		0.63532	610.28840	0.61029	635.316	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	715.87520		0.71588	743.12520	0.74313	715.875	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	640.97520		0.64098	615.82520	0.61583	640.975	14.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	724.58510		0.72459	752.07150	0.75207	724.585	14.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	629.68510		0.62969	604.77150	0.60477	629.685	14.27	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.15988		118.15988	117.91325	117.91325			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,746.21000		4.74621	4,499.58000	4.49958	4,746.210		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future			118.64959		118.64959	118.00000	118.00000			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	659.59000		0.65959	0.00000	0.00000	659.590		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	649.59000		0.64959	0.00000	0.00000	649.590		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	639.59000		0.63959	0.00000	0.00000	639.590		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			114.76693		114.76693	114.76627	114.76627			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,162.45000		3.16245	3,161.79000	3.16179	3,162.450		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			115.07891		115.07891	115.00000	115.00000			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	88.91000		0.08891	0.00000	0.00000	88.910		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	78.91000		0.07891	0.00000	0.00000	78.910		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	68.91000		0.06891	0.00000	0.00000	68.910		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.31671		119.31671	118.71744	118.71744			14,556,638.62	122	0.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,718.89000		1.71889	1,119.62000	1.11962	1,718.890		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future			119.55580		119.55580	119.00000	119.00000				14,585,807.60	122	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	565.80000		0.56580	0.00000	0.00000	565.800			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	555.80000		0.55580	0.00000	0.00000	555.800			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	545.80000		0.54580	0.00000	0.00000	545.800			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
AL7T	On 02/05/2013	Index Future			509.09800		509.09800	506.22200	506.22200				0.00	0	10.00
AL7T	On 01/08/2013	Index Future			515.73100		515.73100	512.81800	512.81800				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			523.11500		523.11500	520.16300	520.16300				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			455.35300		455.35300	452.10400	452.10400				0.00	0	771.00
ALBI	On 01/08/2013	Index Future			461.28500		461.28500	457.99400	457.99400				0.00	0	333.00
ALBI	On 07/11/2013	Index Future			467.89000		467.89000	464.55400	464.55400				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.50810		9.50810	9.52680	9.52680		8.38		0.00	0	11,828.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	758.81920		0.75882	776.25520	0.77626	758.819	13.53		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	10.71920		0.01072	9.45520	0.00946	10.719	13.53		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	778.13580		0.77814	795.69860	0.79570	778.136	13.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	10.03580		0.01004	8.89860	0.00890	10.036	13.65		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	768.47140		0.76847	785.97250	0.78597	768.471	13.59		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	10.37140		0.01037	9.17250	0.00917	10.371	13.59		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.56120		9.56120	9.57890	9.57890		9.47		0.00	0	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	61.82300		0.06182	63.23940	0.06324	61.823	11.79		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	800.62300		0.80062	784.33940	0.78434	800.623	11.79		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	715.48450		0.71548	732.03880	0.73204	715.484	11.28		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	54.28450		0.05428	53.13880	0.05314	54.284	11.28		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	706.09550		0.70610	722.62670	0.72263	706.096	11.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	54.89550		0.05490	53.72670	0.05373	54.896	11.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	386.87800		0.38688	398.20630	0.39821	386.878	9.81	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	125.67800		0.12568	119.30630	0.11931	125.678	9.81	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,095.09900		1.09510	1,110.73090	1.11073	1,095.099	13.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	33.89900		0.03390	31.83090	0.03183	33.899	13.97	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	809.96810		0.80997	826.72710	0.82673	809.968	12.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	48.76810		0.04877	47.82710	0.04783	48.768	12.03	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	724.88390		0.72488	741.46210	0.74146	724.884	11.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	53.68390		0.05368	52.56210	0.05256	53.684	11.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.61090		9.61090	9.62800	9.62800		10.37	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	85.58030		0.08558	81.79760	0.08180	85.580	12.40	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,074.68030		1.07468	1,053.79760	1.05380	1,074.680	12.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	387.83690		0.38784	398.09590	0.39810	387.837	10.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	246.93690		0.24694	240.09590	0.24010	246.937	10.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	382.57140		0.38257	392.83510	0.39284	382.571	10.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	251.67140		0.25167	244.83510	0.24484	251.671	10.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	323.42190		0.32342	333.75670	0.33376	323.422	10.37	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	312.52190		0.31252	305.75670	0.30576	312.522	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,076.29980		1.07630	1,091.98950	1.09199	1,076.300	12.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	65.39980		0.06540	63.98950	0.06399	65.400	12.77	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	393.15470		0.39315	403.41240	0.40341	393.155	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	242.25470		0.24225	235.41240	0.23541	242.255	10.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.66390		9.66390	9.68020	9.68020		10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	472.54790		0.47255	481.51500	0.48151	472.548	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	318.64790		0.31865	311.31500	0.31131	318.648	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	482.80740		0.48281	491.74830	0.49175	482.807	10.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	308.90740		0.30891	301.54830	0.30155	308.907	10.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	477.65470		0.47765	486.61020	0.48661	477.655	10.77	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	313.75470		0.31375	306.41020	0.30641	313.755	10.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.18180		10.18180	10.19090	10.19090		12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,026.92040		3.02692	3,036.86610	3.03687	3,026.920	15.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.12040		0.09512	95.96610	0.09597	95.120	15.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,978.63800		2.97864	2,988.59400	2.98859	2,978.638	15.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.83800		0.09684	97.69400	0.09769	96.838	15.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,930.37940		2.93038	2,940.34320	2.94034	2,930.379	15.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.57940		0.09858	99.44320	0.09944	98.579	15.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05730		9.05730	9.07960	9.07960		10.08	117,744.90	13	37.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	204.82900		0.20483	219.89180	0.21989	204.829	10.21	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	87.52900		0.08753	80.29180	0.08029	87.529	10.21	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	198.47650		0.19848	213.29130	0.21329	198.477	10.20	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	91.17650		0.09118	83.69130	0.08369	91.176	10.20	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	192.23200		0.19223	206.79420	0.20679	192.232	10.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	94.93200		0.09493	87.19420	0.08719	94.932	10.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.14990		9.14990	9.17240	9.17240		11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	303.00540		0.30301	311.91480	0.31191	303.005	11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	243.10540		0.24311	229.51480	0.22951	243.105	11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	297.81770		0.29782	306.57890	0.30658	297.818	11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	247.91770		0.24792	234.17890	0.23418	247.918	11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	292.69090		0.29269	301.30450	0.30130	292.691	11.82	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	252.79090		0.25279	238.90450	0.23890	252.791	11.82	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.21190		0.21190	0.21930	0.21930			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			121.67060		121.67060	130.18150	130.18150			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			26.12560		26.12560	28.57970	28.57970			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CADE	On 14/06/2013	Can-Do Future			550.67940		550.67940	-125.32990	-125.32990			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			1,940.10600		1,940.10600	-699.85820	-699.85820			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			26.12560		26.12560	28.57970	28.57970			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			131.60440		131.60440	111.37590	111.37590			0.00	0	25,000.00
CF CANDO CADK	On 23/04/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CADL	On 23/04/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			229.65950		229.65950	244.35470	244.35470			0.00	0	2,500.00
CF CANDO CADN	On 23/04/2013	Can-Do Future			0.00000		0.00000	5.87660	5.87660			0.00	10,000	0.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			41.85350		41.85350	39.54170	39.54170			0.00	0	20,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88370		9.88370	9.97590	9.97590		12.43	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	400.62590	0.40063	473.95260	0.47395	400.626		12.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	56.92590	0.05693	38.05260	0.03805	56.926		12.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	393.00810	0.39301	465.76330	0.46576	393.008		12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	59.30810	0.05931	39.86330	0.03986	59.308		12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	385.46350	0.38546	457.63790	0.45764	385.463		12.23	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	61.76350	0.06176	41.73790	0.04174	61.764		12.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.01850		10.01850	10.11150	10.11150		13.47	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	430.29970	0.43030	484.67180	0.48467	430.300		13.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	251.79970	0.25180	213.17180	0.21317	251.800		13.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	424.87860	0.42488	478.89010	0.47889	424.879		13.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	256.37860	0.25638	217.39010	0.21739	256.379		13.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	419.50390	0.41950	473.15800	0.47316	419.504		13.33	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	261.00390		0.26100	221.65800	0.22166	261.004	13.33	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	573.15960		0.57316	574.26310	0.57426	573.160	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	387.45960		0.38746	388.56310	0.38856	387.460	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	568.14160		0.56814	569.24790	0.56925	568.142	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	392.44160		0.39244	393.54790	0.39355	392.442	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	563.16210		0.56316	564.27120	0.56427	563.162	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	397.46210		0.39746	398.57120	0.39857	397.462	13.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.24280		9.24280	9.27240	9.27240		13.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,242.80000		1.24280	1,272.40380	1.27240	1,242.800	26.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00380	0.00000	0.000	26.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,142.80000		1.14280	1,172.40410	1.17240	1,142.800	27.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00410	0.00000	0.000	27.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,042.80010		1.04280	1,072.40430	1.07240	1,042.800	28.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00010		0.00000	0.00430	0.00000	0.000	28.40	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	188.81340		0.18881	218.17360	0.21817	188.813	16.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	6.01340		0.00601	5.77360	0.00577	6.013	16.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	14.61630		0.01462	25.52540	0.02553	14.616	15.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	121.81630		0.12182	103.12540	0.10313	121.816	15.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	2.34890		0.00235	4.79550	0.00480	2.349	17.80	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	269.54890		0.26955	242.39550	0.24240	269.549	17.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	226.48760		0.22649	256.12030	0.25612	226.488	17.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	3.68760		0.00369	3.72030	0.00372	3.688	17.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	207.51380		0.20751	237.03700	0.23704	207.514	16.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	4.71380		0.00471	4.63700	0.00464	4.714	16.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	198.12570		0.19813	227.57490	0.22757	198.126	16.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	5.32570		0.00533	5.17490	0.00517	5.326	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/04/2013	Any day expiry			9.24720		9.24720	9.27600	9.27600		12.65	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	134.50930		0.13451	159.78390	0.15978	134.509	13.36	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	27.30930		0.02731	23.78390	0.02378	27.309	13.36	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	127.00350		0.12700	151.96370	0.15196	127.004	13.30	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	29.80350		0.02980	25.96370	0.02596	29.803	13.30	0.00	0	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	119.68140		0.11968	144.30350	0.14430	119.681	13.23	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	32.48140		0.03248	28.30350	0.02830	32.481	13.23	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.28250		9.28250	9.31240	9.31240		12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	113.38850		0.11339	128.49370	0.12849	113.389	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	180.88850		0.18089	166.09370	0.16609	180.888	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	66.69990		0.06670	77.07640	0.07708	66.700	13.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	294.19990		0.29420	274.67640	0.27468	294.200	13.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	49.04660		0.04905	57.25130	0.05725	49.047	13.73	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	366.54660		0.36655	344.85130	0.34485	366.547	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	291.92490		0.29192	317.25830	0.31726	291.925	12.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	49.42490		0.04942	44.85830	0.04486	49.425	12.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	284.49430		0.28449	309.57480	0.30957	284.494	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	51.99430		0.05199	47.17480	0.04717	51.994	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	277.15990		0.27716	301.97970	0.30198	277.160	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	54.65990		0.05466	49.57970	0.04958	54.660	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,182.73890		1.18274	1,212.65280	1.21265	1,182.739	15.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.23890		0.00024	0.25280	0.00025	0.239	15.29	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,082.91490		1.08291	1,112.82240	1.11282	1,082.915	14.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.41490		0.00041	0.42240	0.00042	0.415	14.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,033.04670		1.03305	1,062.94640	1.06295	1,033.047	14.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.54670		0.00055	0.54640	0.00055	0.547	14.55	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.31090		9.31090	9.34080	9.34080		12.76	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	189.84850		0.18985	203.86480	0.20386	189.848	12.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry	9.31	Put	188.94850		0.18895	173.06480	0.17306	188.948	12.79	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	378.73340		0.37873	400.10150	0.40010	378.733	12.55	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	67.83340		0.06783	59.30150	0.05930	67.833	12.55	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	199.18070		0.19918	214.09050	0.21409	199.181	12.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	178.28070		0.17828	163.29050	0.16329	178.281	12.75	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	194.24890		0.19425	208.93420	0.20893	194.249	12.76	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	183.34890		0.18335	168.13420	0.16813	183.349	12.76	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.31210		9.31210	9.34210	9.34210		12.79	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	373.92930		0.37393	395.21580	0.39522	373.929	12.59	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	71.82930		0.07183	63.11580	0.06312	71.829	12.59	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	388.60390		0.38860	410.30290	0.41030	388.604	12.58	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	66.50390		0.06650	58.20290	0.05820	66.504	12.58	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	381.22990		0.38123	402.72290	0.40272	381.230	12.58	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	69.12990		0.06913	60.62290	0.06062	69.130	12.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.31830		9.31830	9.34820	9.34820		12.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	187.39720		0.18740	199.25280	0.19925	187.397	13.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	219.09720		0.21910	201.05280	0.20105	219.097	13.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	131.35290		0.13135	140.23750	0.14024	131.353	13.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	323.05290		0.32305	302.03750	0.30204	323.053	13.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	107.07140		0.10707	114.59870	0.11460	107.071	13.91	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	388.77140		0.38877	366.39870	0.36640	388.771	13.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	363.96790		0.36397	384.41320	0.38441	363.968	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	85.66790		0.08567	76.21320	0.07621	85.668	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	357.02230		0.35702	377.26740	0.37727	357.022	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	88.72230		0.08872	79.06740	0.07907	88.722	12.65	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	350.15280		0.35015	370.19670	0.37020	350.153	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	91.85280		0.09185	81.99670	0.08200	91.853	12.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,220.60480		1.22060	1,250.22760	1.25023	1,220.605	14.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.30480		0.00230	2.02760	0.00203	2.305	14.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,121.59050		1.12159	1,151.10290	1.15110	1,121.591	14.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	3.29050		0.00329	2.90290	0.00290	3.291	14.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,072.23140		1.07223	1,101.67310	1.10167	1,072.231	14.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	3.93140		0.00393	3.47310	0.00347	3.931	14.22	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.35030		9.35030	9.38020	9.38020		13.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	110.40140		0.11040	116.75760	0.11676	110.401	14.75	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	560.10140		0.56010	536.55760	0.53656	560.101	14.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	327.17050		0.32717	344.34220	0.34434	327.170	12.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	166.87050		0.16687	154.14220	0.15414	166.870	12.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	321.47390		0.32147	338.48780	0.33849	321.474	13.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	171.17390		0.17117	158.28780	0.15829	171.174	13.00	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	315.84650		0.31585	332.69960	0.33270	315.847	13.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	175.54650		0.17555	162.49960	0.16250	175.547	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.35520		9.35520	9.38510	9.38510		13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	254.16710		0.25417	268.85630	0.26886	254.167	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	248.96710		0.24897	233.75630	0.23376	248.967	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	193.89580		0.19390	203.94930	0.20395	193.896	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	348.69580		0.34870	328.84930	0.32885	348.696	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	166.23500		0.16624	175.00420	0.17500	166.235	14.14	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	411.03500		0.41103	389.90420	0.38990	411.035	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	430.51730		0.43052	449.91910	0.44992	430.517	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	115.31730		0.11532	104.81910	0.10482	115.317	12.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	423.85730		0.42386	443.10160	0.44310	423.857	12.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	118.65730		0.11866	108.00160	0.10800	118.657	12.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	417.25910		0.41726	436.34770	0.43635	417.259	12.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	122.05910		0.12206	111.24770	0.11125	122.059	12.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,261.75710		1.26176	1,290.88410	1.29088	1,261.757	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.55710		0.00656	5.78410	0.00578	6.557	14.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,164.17540		1.16418	1,193.00810	1.19301	1,164.175	14.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	8.97540		0.00898	7.90810	0.00791	8.975	14.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,115.67960		1.11568	1,144.33030	1.14433	1,115.680	14.23	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	10.47960		0.01048	9.23030	0.00923	10.480	14.23	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.36140		9.36140	9.39120	9.39120		13.34	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	408.68540		0.40869	426.92340	0.42692	408.685	13.04	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	137.28540		0.13729	125.72340	0.12572	137.285	13.04	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	402.36940		0.40237	420.45200	0.42045	402.369	13.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	140.96940		0.14097	129.25200	0.12925	140.969	13.05	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	396.11460		0.39611	414.04560	0.41405	396.115	13.06	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	144.71460		0.14471	132.84560	0.13285	144.715	13.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.39320		9.39320	9.42300	9.42300		13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	160.99110		0.16099	166.49150	0.16649	160.991	15.09	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	607.79110		0.60779	583.49150	0.58349	607.791	15.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	339.68440		0.33968	352.66180	0.35266	339.684	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	256.48440		0.25648	239.66180	0.23966	256.484	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	255.09940		0.25510	264.66910	0.26467	255.099	14.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	371.89940		0.37190	351.66910	0.35167	371.899	14.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	224.96170		0.22496	233.24720	0.23325	224.962	14.33	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	431.76170		0.43176	410.24720	0.41025	431.762	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	375.74810		0.37575	390.06350	0.39006	375.748	13.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	222.54810		0.22255	207.06350	0.20706	222.548	13.47	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	349.71010		0.34971	363.06570	0.36307	349.710	13.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	246.51010		0.24651	230.06570	0.23007	246.510	13.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	344.66850		0.34467	357.83460	0.35783	344.668	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	251.46850		0.25147	234.83460	0.23483	251.468	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,210.75100		1.21075	1,238.18300	1.23818	1,210.751	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.55100		0.01755	15.18300	0.01518	17.551	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,162.93650		1.16294	1,190.16180	1.19016	1,162.936	14.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	19.73650		0.01974	17.16180	0.01716	19.737	14.39	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.42750		9.42750	9.45730	9.45730		14.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	399.74000		0.39974	411.91480	0.41191	399.740	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	272.24000		0.27224	254.61480	0.25461	272.240	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	394.76460		0.39476	406.76930	0.40677	394.765	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	277.26460		0.27726	259.46930	0.25947	277.265	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	196.87670		0.19688	201.68180	0.20168	196.877	15.30	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	649.37670		0.64938	624.38180	0.62438	649.377	15.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	409.84100		0.40984	422.36350	0.42236	409.841	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	262.34100		0.26234	245.06350	0.24506	262.341	13.70	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	404.76540		0.40477	417.11360	0.41711	404.765	13.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	267.26540		0.26727	249.81360	0.24981	267.265	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.43120		9.43120	9.46090	9.46090		14.03	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	281.09570		0.28110	288.59990	0.28860	281.096	14.48	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	449.89570		0.44990	427.69990	0.42770	449.896	14.48	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	431.37720		0.43138	444.20570	0.44421	431.377	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	250.17720		0.25018	233.30570	0.23331	250.177	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	426.14830		0.42615	438.79920	0.43880	426.148	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	254.94830		0.25495	237.89920	0.23790	254.948	13.69	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	312.92520		0.31293	321.58040	0.32158	312.925	14.21	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	391.72520		0.39173	370.68040	0.37068	391.725	14.21	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,258.56490		1.25856	1,284.96010	1.28496	1,258.565	14.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	27.36490		0.02736	24.06010	0.02406	27.365	14.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,211.40050		1.21140	1,237.52510	1.23753	1,211.401	14.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	30.20050		0.03020	26.62510	0.02663	30.201	14.54	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	436.65630		0.43666	449.66080	0.44966	436.656	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.24	Put	245.45630		0.24546	228.76080	0.22876	245.456	13.65	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.46300		9.46300	9.49270	9.49270		14.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	400.02250		0.40002	409.94770	0.40995	400.023	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	347.02250		0.34702	327.24770	0.32725	347.023	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	374.08630		0.37409	382.93690	0.38294	374.086	14.16	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	381.08630		0.38109	360.23690	0.36024	381.086	14.16	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	199.38290		0.19938	202.48980	0.20249	199.383	15.92	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	806.38290		0.80638	779.78980	0.77979	806.383	15.92	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	409.19410		0.40919	419.31160	0.41931	409.194	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	336.19410		0.33619	316.61160	0.31661	336.194	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	404.58490		0.40458	414.60830	0.41461	404.585	14.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	341.58490		0.34158	321.90830	0.32191	341.585	14.02	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.47030		9.47030	9.50000	9.50000		14.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	397.24300		0.39724	407.42480	0.40742	397.243	14.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	366.94300		0.36694	347.42480	0.34742	366.943	14.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	392.83480		0.39283	402.92630	0.40293	392.835	14.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	372.53480		0.37253	352.92630	0.35293	372.535	14.13	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	335.57040		0.33557	342.96370	0.34296	335.570	14.55	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	465.27040		0.46527	442.96370	0.44296	465.270	14.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,260.46210		1.26046	1,285.99530	1.28600	1,260.462	14.55	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	40.16210		0.04016	35.99530	0.03600	40.162	14.55	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	401.69650		0.40170	411.96440	0.41196	401.697	14.10	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	361.39650		0.36140	341.96440	0.34196	361.397	14.10	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.50670		9.50670	9.53660	9.53660		14.39	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	455.24550		0.45525	467.71580	0.46772	455.246	14.25	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	378.54550		0.37855	361.11580	0.36112	378.546	14.25	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	450.76740		0.45077	463.12150	0.46312	450.767	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	384.06740		0.38407	366.52150	0.36652	384.067	14.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.45	Call	446.32610		0.44633	458.56480	0.45856	446.326	14.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	389.62610		0.38963	371.96480	0.37196	389.626	14.29	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.61980		9.61980	9.65040	9.65040		14.99	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	791.78340		0.79178	809.92550	0.80993	791.783	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	261.98340		0.26198	249.52550	0.24953	261.983	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	785.40250		0.78540	803.49120	0.80349	785.403	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	265.60250		0.26560	253.09120	0.25309	265.603	13.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	779.62670		0.77963	797.09270	0.79709	779.627	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	269.82670		0.26983	256.69270	0.25669	269.827	14.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.64320		9.64320	9.67370	9.67370		15.20	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	826.09450		0.82609	841.92750	0.84193	826.094	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	272.89450		0.27289	258.22750	0.25823	272.895	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	819.78390		0.81978	835.49520	0.83550	819.784	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	276.58390		0.27658	261.79520	0.26180	276.584	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	813.50160		0.81350	829.09110	0.82909	813.502	14.14	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	280.30160		0.28030	265.39110	0.26539	280.302	14.14	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.48212		113.48212	113.19611	113.19611			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	165.94000		0.16594	0.00000	0.00000	165.940		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	120.07000	0.12007	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			114.97476		114.97476	115.00000	115.00000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	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
EL28	On 01/08/2013	Bond Future	114.99	Put	15.24000		0.01524	0.00000	0.00000	15.240		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	25.24000		0.02524	0.00000	0.00000	25.240		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	35.24000		0.03524	0.00000	0.00000	35.240		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.12333		94.90877	8.24955	93.73142			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	85,728.51000		85.72851	84,551.16000	84.55116	85,728.510		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.19311		96.14535	8.32293	94.95269			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	7,053.15000		7.05315	5,860.49000	5.86049	7,053.150		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	85,094.02000		85.09402	83,901.36000	83.90136	85,094.020		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			8.26993		93.74036	8.40000	8.40000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,976.12000		1.97612	0.00000	0.00000	1,976.120		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	2,064.40000		2.06440	0.00000	0.00000	2,064.400		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	2,152.55000		2.15255	0.00000	0.00000	2,152.550		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			454.34000		454.34000	451.20200	451.20200			0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	432.99	Call	213,500.00000		21.35000	182,120.00000	18.21200	213,500.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	213,400.00000		21.34000	182,020.00000	18.20200	213,400.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	213,300.00000		21.33000	181,920.00000	18.19200	213,300.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			460.26000		460.26000	457.08000	457.08000			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	142,700.00000		14.27000	110,900.00000	11.09000	142,700.000		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	142,600.00000		14.26000	110,800.00000	11.08000	142,600.000		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	142,500.00000		14.25000	110,700.00000	11.07000	142,500.000		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			466.85000		466.85000	463.62700	463.62700			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	208,600.00000		20.86000	176,370.00000	17.63700	208,600.000		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	208,500.00000		20.85000	176,270.00000	17.62700	208,500.000		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	208,400.00000		20.84000	176,170.00000	17.61700	208,400.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			206.76100		206.76100	206.59000	206.59000			0.00	0	5.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 01/08/2013		Index Future	209.52800	209.52800	209.35600	209.35600			0.00	0	805.00
IGOV	On 07/11/2013		Index Future	212.59700	212.59700	212.42200	212.42200			0.00	0	7.00
ILBI	On 02/05/2013		Index Future	559.08600	559.08600	558.57800	558.57800			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	5.11000	94.89000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.01000	94.99000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	4.99000	95.01000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.95000	95.05000	4.96000	95.04000			0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	4.92000	95.08000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.92000	95.08000	4.96000	95.04000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	4.94000	95.06000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.02000	94.98000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.13000	94.87000	5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.26000	94.74000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	5.41000	94.59000	5.46000	94.54000			0.00	0	0.00
NZ\$ / R	On 14/06/2013		Foreign Exchange Future	7.80590	7.80590	7.83720	7.83720		8.63	0.00	0	0.00
NZ\$ / R	On 14/06/2013	7.34	Call	472.44960	0.47245	502.61370	0.50261	472.450	10.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.54960		0.00655	5.41370	0.00541	6.550	10.12	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	462.86230		0.46286	492.95940	0.49296	462.862	10.07	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	6.96230		0.00696	5.75940	0.00576	6.962	10.07	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	453.30030		0.45330	483.32690	0.48333	453.300	10.02	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	7.40030		0.00740	6.12690	0.00613	7.400	10.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.85780		7.85780	7.88730	7.88730		10.49	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	371.73680		0.37174	390.85330	0.39085	371.737	10.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	103.93680		0.10394	93.55330	0.09355	103.937	10.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	364.71540		0.36472	383.71020	0.38371	364.715	10.84	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	106.91540		0.10692	96.41020	0.09641	106.915	10.84	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	357.76000		0.35776	376.63330	0.37663	357.760	10.82	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	109.96000		0.10996	99.33330	0.09933	109.960	10.82	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.30942		111.84085	6.40025	111.14351			34,335,140.95	307	6,153.00
R023	On 02/05/2013	Bond Future	7.04	Call	5,453.05000		5.45305	4,755.71000	4.75571	5,453.050		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	5,525.27000		5.52527	4,827.93000	4.82793	5,525.270		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	5,597.43000		5.59743	4,900.09000	4.90009	5,597.430		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.34575		113.29804	6.43992	112.59168			34,782,498.28	307	307.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,828.22000		6.82822	6,121.86000	6.12186	6,828.220		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	6,897.59000		6.89759	6,191.23000	6.19123	6,897.590		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	6,966.90000		6.96690	6,260.54000	6.26054	6,966.900		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future			6.38574		111.00415	6.48000	6.48000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	762.02000		0.76202	0.00000	0.00000	762.020		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	834.75000		0.83475	0.00000	0.00000	834.750		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	907.43000		0.90743	0.00000	0.00000	907.430		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.20934		120.08674	5.29561	119.87627		1.68	80,578,202.54	671	5,211.00
R157	On 02/05/2013	Bond Future	5.34	Call	345.09000		0.34509	194.74000	0.19474	345.090	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	26.51000		0.02651	86.63000	0.08663	26.510	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	365.83000		0.36583	210.38000	0.21038	365.830	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	22.91000		0.02291	77.93000	0.07793	22.910	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	386.96000		0.38696	226.66000	0.22666	386.960	1.69	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	19.71000		0.01971	69.88000	0.06988	19.710	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.19662		121.65137	5.29447	121.43818		1.53	81,628,069.27	671	1,057.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,195.74000		92.19574	91,982.55000	91.98255	92,195.740	1.63	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.16994		116.58628	5.28359	116.37061		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	979.60000		0.97960	826.09000	0.82609	979.600	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	185.14000		0.18514	247.30000	0.24730	185.140	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	993.91000		0.99391	839.28000	0.83928	993.910	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	180.63000		0.18063	241.67000	0.24167	180.630	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,008.30000		1.00830	852.57000	0.85257	1,008.300	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	176.20000		0.17620	236.14000	0.23614	176.200	1.41	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.12595		118.16382	5.25998	117.94474		1.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,069.24000		1.06924	912.21000	0.91221	1,069.240	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	199.78000		0.19978	261.83000	0.26183	199.780	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,044.58000		1.04458	889.33000	0.88933	1,044.580	1.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Put	207.51000		0.20751	271.34000	0.27134	207.510	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,056.88000		1.05688	900.74000	0.90074	1,056.880	1.25	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	203.61000		0.20361	266.55000	0.26655	203.610	1.25	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.02267	112.99820		5.20000	5.20000			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	258.16000		0.25816	0.00000	0.00000	258.160		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	230.64000		0.23064	0.00000	0.00000	230.640		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	244.40000		0.24440	0.00000	0.00000	244.400		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.77588	136.72561		6.89191	135.48923		9.59	237,902,561.40	1,740	20,160.00
R186	On 02/05/2013	Bond Future	6.75	Call	683.91000		0.68391	303.26000	0.30326	683.910	9.51	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	961.87000		0.96187	1,817.60000	1.81760	961.870	9.51	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	6,366.90000		6.36690	5,135.99000	5.13599	6,366.900	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.52000		0.00052	5.99000	0.00599	0.520	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	6,466.93000		6.46693	5,235.32000	5.23532	6,466.930	9.76	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.43000		0.00043	5.20000	0.00520	0.430	9.76	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	6,566.87000		6.56687	5,334.64000	5.33464	6,566.870	9.76	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.36000		0.00036	4.51000	0.00451	0.360	9.76	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	8,445.90000		8.44590	7,209.73000	7.20973	8,445.900	9.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.01000		0.00001	0.22000	0.00022	0.010	9.84	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	9,902.07000		9.90207	8,665.70000	8.66570	9,902.070	9.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.00000		0.00000	0.01000	0.00001	0.000	9.90	0.00	0	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			6.82322		133.22251	6.94306	131.96996		10.75	237,136,067.80	1,780	35,498.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,665.05000		5.66505	4,797.65000	4.79765	5,665.050	10.86	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,278.48000		1.27848	1,663.63000	1.66363	1,278.480	10.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,950.10000		123.95010	122,697.55000	122.69755	123,950.100	11.17	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.17	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.87231		135.13025	6.99635	133.86050		10.69	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,728.79000		17.72879	16,523.43000	16.52343	17,728.790	11.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	201.11000		0.20111	265.50000	0.26550	201.110	11.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,871.03000		12.87103	11,770.58000	11.77058	12,871.030	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	657.95000		0.65795	827.25000	0.82725	657.950	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,949.99000		12.94999	11,847.25000	11.84725	12,949.990	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	646.99000		0.64699	814.00000	0.81400	646.990	11.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,029.20000		13.02920	11,924.23000	11.92423	13,029.200	11.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	636.38000		0.63638	801.16000	0.80116	636.380	11.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future			6.91750		131.66805	7.04575	130.38055		10.97	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,032.95000		10.03295	9,095.91000	9.09591	10,032.950	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,071.67000		2.07167	2,422.13000	2.42213	2,071.670	11.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,101.67000		10.10167	9,161.56000	9.16156	10,101.670	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,047.79000		2.04779	2,395.18000	2.39518	2,047.790	11.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,170.17000		10.17017	9,226.99000	9.22699	10,170.170	11.26	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,023.78000		2.02378	2,368.10000	2.36810	2,023.780	11.26	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.96028		133.50071	7.10000	7.10000			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,277.20000		1.27720	0.00000	0.00000	1,277.200		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	1,374.94000		1.37494	0.00000	0.00000	1,374.940		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,472.57000		1.47257	0.00000	0.00000	1,472.570		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.34602		297.34602	297.09962	297.09962			649,403,707.68	2,184	449.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,956.02000		14.95602	14,709.62000	14.70962	14,956.020		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	14,946.02000		14.94602	14,699.62000	14.69962	14,946.020		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	14,936.02000		14.93602	14,689.62000	14.68962	14,936.020		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future			295.76814		295.76814	295.00000	295.00000			645,957,617.76	2,184	2,184.00
R197	On 01/08/2013	Bond Future	294.99	Call	778.14000		0.77814	0.00000	0.00000	778.140		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	768.14000		0.76814	0.00000	0.00000	768.140		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	758.14000		0.75814	0.00000	0.00000	758.140		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.09802		108.90525	5.18471	108.76674		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,710.33000		1.71033	1,848.84000	1.84884	1,710.330	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,694.00000		1.69400	1,832.51000	1.83251	1,694.000	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.06	Put	1,677.66000		1.67766	1,816.17000	1.81617	1,677.660	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.06673		105.92037	5.17018	105.78008		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,674.69000		68.67469	68,534.40000	68.53440	68,674.690	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.98632		107.43713	5.11571	107.29537		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	154.11000		0.15411	108.83000	0.10883	154.110	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	369.76000		0.36976	466.24000	0.46624	369.760	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	158.14000		0.15814	111.96000	0.11196	158.140	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	362.79000		0.36279	458.37000	0.45837	362.790	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	162.24000		0.16224	115.15000	0.11515	162.240	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	355.89000		0.35589	450.56000	0.45056	355.890	0.78	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.84220		104.48204	5.01129	104.33790		0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	475.17000		0.47517	379.12000	0.37912	475.170	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	119.59000		0.11959	167.68000	0.16768	119.590	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	462.93000		0.46293	368.22000	0.36822	462.930	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	124.33000		0.12433	173.76000	0.17376	124.330	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	468.87000		0.46887	373.47000	0.37347	468.870	0.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	121.78000		0.12178	170.52000	0.17052	121.780	0.70	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.51735		105.93633	4.77000	4.77000			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	147.26000		0.14726	0.00000	0.00000	147.260		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	135.14000		0.13514	0.00000	0.00000	135.140		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	141.20000		0.14120	0.00000	0.00000	141.200		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			223.13132	223.13132	223.13132	223.13132			9,550,466,758.64	42,802	1,215.00
R202	On 02/05/2013	Bond Future	211.04	Call	12,091.32000	12.09132	12,091.32000	12.09132	12,091.320		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	12,081.32000	12.08132	12,081.32000	12.08132	12,081.320		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	12,071.32000	12.07132	12,071.32000	12.07132	12,071.320		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future			223.15075	223.15075	223.00000	223.00000			9,551,298,401.50	42,802	42,802.00
R202	On 01/08/2013	Bond Future	222.99	Call	160.75000	0.16075	0.00000	0.00000	160.750		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	150.75000	0.15075	0.00000	0.00000	150.750		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	140.75000	0.14075	0.00000	0.00000	140.750		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.60779	111.26371	5.69883	110.89580		3.78	0.00	0	5,786.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,147.26000	1.14726	815.30000	0.81530	1,147.260	3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	11.65000	0.01165	47.60000	0.04760	11.650	3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,185.64000	1.18564	850.16000	0.85016	1,185.640	3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	10.05000	0.01005	42.48000	0.04248	10.050	3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,224.20000	1.22420	885.47000	0.88547	1,224.200	3.81	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	8.65000	0.00865	37.83000	0.03783	8.650	3.81	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.62930	112.71339	5.72681	112.34066		3.63	0.00	0	5,055.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,500.19000	99.50019	99,127.46000	99.12746	99,500.190	3.80	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	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.65139	110.16748	5.75671	109.78996		3.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Call	1,882.90000		1.88290	1,638.48000	1.63848	1,882.900	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	604.01000		0.60401	737.11000	0.73711	604.010	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,937.96000		107.93796	107,560.44000	107.56044	107,937.960	3.65	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	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,225.59000		1.22559	1,036.57000	1.03657	1,225.590	3.46	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,015.31000		1.01531	1,203.81000	1.20381	1,015.310	3.46	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,834.62000		1.83462	1,593.68000	1.59368	1,834.620	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	626.57000		0.62657	763.15000	0.76315	626.570	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,858.69000		1.85869	1,616.00000	1.61600	1,858.690	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	615.21000		0.61521	750.04000	0.75004	615.210	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.67029		111.65807	5.78430	111.27501		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,283.09000		2.28309	2,026.44000	2.02644	2,283.090	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	649.42000		0.64942	775.83000	0.77583	649.420	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,817.35000		1.81735	1,591.07000	1.59107	1,817.350	3.28	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	880.51000		0.88051	1,037.29000	1.03729	880.510	3.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,236.57000		2.23657	1,982.68000	1.98268	2,236.570	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	669.03000		0.66903	798.20000	0.79820	669.030	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,259.78000		2.25978	2,004.50000	2.00450	2,259.780	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	659.17000		0.65917	786.95000	0.78695	659.170	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.67333		109.05005	5.80000	5.80000			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	272.30000		0.27230	0.00000	0.00000	272.300		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	209.54000		0.20954	0.00000	0.00000	209.540		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	240.92000		0.24092	0.00000	0.00000	240.920		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future			5.78889		113.48588	5.91515	112.85165		4.88	0.00	0	11,544.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,491.66000		2.49166	1,864.08000	1.86408	2,491.660	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.54000		0.00054	7.19000	0.00719	0.540	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,540.57000		2.54057	1,912.12000	1.91212	2,540.570	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.44000		0.00044	6.22000	0.00622	0.440	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,589.48000		2.58948	1,960.25000	1.96025	2,589.480	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	0.37000		0.00037	5.37000	0.00537	0.370	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.81889		110.93817	5.95235	110.29568		5.00	0.00	0	515.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,054.67000		102.05467	101,412.18000	101.41218	102,054.670	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.84673		112.52680	5.98860	111.87567		4.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,337.65000		5.33765	4,758.68000	4.75868	5,337.650	4.89	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	179.09000		0.17909	251.25000	0.25125	179.090	4.89	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,749.87000		2.74987	2,313.05000	2.31305	2,749.870	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	731.04000		0.73104	945.35000	0.94535	731.040	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,782.07000		2.78207	2,342.54000	2.34254	2,782.070	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	718.22000		0.71822	929.82000	0.92982	718.220	4.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,814.43000		2.81443	2,372.22000	2.37222	2,814.430	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	705.58000		0.70558	914.50000	0.91450	705.580	4.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.87046		110.01843	6.02121	109.35805		4.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,223.39000		3.22339	2,782.59000	2.78259	3,223.390	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	925.09000		0.92509	1,144.67000	1.14467	925.090	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,253.70000		3.25370	2,810.73000	2.81073	3,253.700	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	912.57000		0.91257	1,129.98000	1.12998	912.570	4.80	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,193.20000		3.19320	2,754.57000	2.75457	3,193.200	4.79	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	937.75000		0.93775	1,159.50000	1.15950	937.750	4.79	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.88759		111.54966	6.05000	6.05000			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	677.34000		0.67734	0.00000	0.00000	677.340		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 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	718.88000		0.71888	0.00000	0.00000	718.880		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	635.79000		0.63579	0.00000	0.00000	635.790		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.16480		103.87368	5.23302	103.82723		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,221.51000		1.22151	1,267.96000	1.26796	1,221.510	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,214.56000		1.21456	1,261.01000	1.26101	1,214.560	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,207.61000		1.20761	1,254.06000	1.25406	1,207.610	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.07340		101.46525	5.18023	101.41822		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,467.14000		30.46714	30,420.11000	30.42011	30,467.140	0.33	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.60897		102.91826	4.87281	102.87106		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.18000		0.01718	7.39000	0.00739	17.180	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	74.32000		0.07432	111.73000	0.11173	74.320	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	17.69000		0.01769	7.65000	0.00765	17.690	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	73.03000		0.07303	110.19000	0.11019	73.030	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	18.21000		0.01821	7.93000	0.00793	18.210	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	71.76000		0.07176	108.68000	0.10868	71.760	0.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			5.96449		109.23782	6.06050	108.69390		5.83		32,552,870.36	298	6,639.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,662.22000		2.66222	2,125.52000	2.12552	2,662.220	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1.15000		0.00115	8.37000	0.00837	1.150	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,717.12000		2.71712	2,179.50000	2.17950	2,717.120	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	0.96000		0.00096	7.26000	0.00726	0.960	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,772.01000		2.77201	2,233.57000	2.23357	2,772.010	5.88		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	0.80000		0.00080	6.28000	0.00628	0.800	5.88		0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.99996		107.02465	6.10068	106.47369		6.12		0.00	0	1,340.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,453.46000		99.45346	98,902.50000	98.90250	99,453.460	6.38		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.38		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.03128		108.55725	6.13729	107.99895		5.81		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,050.78000		4.05078	3,633.13000	3.63313	4,050.780	5.96		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	638.87000		0.63887	779.52000	0.77952	638.870	5.96		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,090.40000		4.09040	3,670.87000	3.67087	4,090.400	5.96		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	627.73000		0.62773	766.50000	0.76650	627.730	5.96		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,130.13000		4.13013	3,708.76000	3.70876	4,130.130	5.97		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	616.74000		0.61674	753.67000	0.75367	616.740	5.97		0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.05964		106.38652	6.17126	105.82018		5.85		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,046.07000		4.04607	3,655.26000	3.65526	4,046.070	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,042.92000		1.04292	1,218.45000	1.21845	1,042.920	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,976.05000		3.97605	3,588.73000	3.58873	3,976.050	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,071.26000		1.07126	1,250.28000	1.25028	1,071.260	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,011.00000		4.01100	3,621.93000	3.62193	4,011.000	5.99		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,057.01000		1.05701	1,234.28000	1.23428	1,057.010	5.99		0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.08572		107.86727	6.20000	6.20000				0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	606.44000		0.60644	0.00000	0.00000	606.440			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.19	Call	509.14000		0.50914	0.00000	0.00000	509.140		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	557.80000		0.55780	0.00000	0.00000	557.800		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.06904		104.89764	6.15988	104.32160		6.86	0.00	0	14,933.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,556.63000		3.55663	2,982.66000	2.98266	3,556.630		6.99	0.00	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.26000		0.00026	2.33000	0.00233	0.260		6.99	0.00	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,617.53000		3.61753	3,043.27000	3.04327	3,617.530		6.99	0.00	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.21000		0.00021	1.99000	0.00199	0.210		6.99	0.00	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,678.38000		3.67838	3,103.86000	3.10386	3,678.380		6.99	0.00	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.17000		0.00017	1.69000	0.00169	0.170		6.99	0.00	0.00
R208	On 01/08/2013	Bond Future			6.10201		106.26441	6.19667	105.68082		7.20	0.00	0	4,151.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,219.94000		97.21994	96,636.35000	96.63635	97,219.940		7.51	0.00	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		7.51	0.00	0.00
R208	On 07/11/2013	Bond Future			6.13596		104.38988	6.23496	103.79843		7.16	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,005.38000		8.00538	7,466.98000	7.46698	8,005.380		7.57	0.00	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	208.77000		0.20877	261.82000	0.26182	208.770		7.57	0.00	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,645.09000		4.64509	4,208.54000	4.20854	4,645.090		7.39	0.00	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	813.22000		0.81322	968.12000	0.96812	813.220		7.39	0.00	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,688.79000		4.68879	4,250.30000	4.25030	4,688.790		7.39	0.00	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	799.69000		0.79969	952.65000	0.95265	799.690		7.39	0.00	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,732.63000		4.73263	4,292.22000	4.29222	4,732.630		7.39	0.00	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	786.35000		0.78635	937.39000	0.93739	786.350		7.39	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future			6.16633		105.80225	6.26981	105.20241		6.91	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,620.38000		4.62038	4,211.51000	4.21151	4,620.380	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,292.11000		1.29211	1,483.08000	1.48308	1,292.110	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,659.87000		4.65987	4,249.21000	4.24921	4,659.870	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,275.73000		1.27573	1,464.91000	1.46491	1,275.730	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,581.03000		4.58103	4,173.94000	4.17394	4,581.030	7.11	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,308.67000		1.30867	1,501.42000	1.50142	1,308.670	7.11	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.19112		103.87757	6.30000	6.30000			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	611.93000		0.61193	0.00000	0.00000	611.930		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	667.92000		0.66792	0.00000	0.00000	667.920		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	555.92000		0.55592	0.00000	0.00000	555.920		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.53099		86.74267	7.65694	85.53592		15.27	0.00	0	8,518.00
R209	On 02/05/2013	Bond Future	7.99	Call	4,289.35000		4.28935	3,140.00000	3.14000	4,289.350	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	12.79000		0.01279	70.19000	0.07019	12.790	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	4,377.38000		4.37738	3,223.09000	3.22309	4,377.380	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	11.29000		0.01129	63.75000	0.06375	11.290	15.27	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	4,465.42000		4.46542	3,306.57000	3.30657	4,465.420	15.28	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	9.95000		0.00995	57.85000	0.05785	9.950	15.28	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.58082		87.87286	7.70994	86.65039		16.45	0.00	0	1,882.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Call	77,923.75000		77.92375	76,701.28000	76.70128	77,923.750	17.01	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.63415		85.98654	7.76677	84.74690		17.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	15,496.48000		15.49648	14,344.71000	14.34471	15,496.480	17.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	310.09000		0.31009	397.96000	0.39796	310.090	17.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,906.86000		10.90686	9,884.81000	9.88481	10,906.860	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	963.87000		0.96387	1,181.46000	1.18146	963.870	17.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,971.49000		10.97149	9,947.04000	9.94704	10,971.490	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	950.42000		0.95042	1,165.61000	1.16561	950.420	17.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	11,036.16000		11.03616	10,009.34000	10.00934	11,036.160	17.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	937.13000		0.93713	1,149.95000	1.14995	937.130	17.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.68344		87.14989	7.81947	85.89328		16.84	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,734.98000		9.73498	8,822.77000	8.82277	9,734.980	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,189.92000		2.18992	2,534.32000	2.53432	2,189.920	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,793.17000		9.79317	8,878.27000	8.87827	9,793.170	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,167.12000		2.16712	2,508.83000	2.50883	2,167.120	17.26	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,676.86000		9.67686	8,767.35000	8.76735	9,676.860	17.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,212.93000		2.21293	2,560.03000	2.56003	2,212.930	17.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.73020		85.21736	7.85000	7.85000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,095.96000		1.09596	0.00000	0.00000	1,095.960		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,186.48000		1.18648	0.00000	0.00000	1,186.480		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,005.30000		1.00530	0.00000	0.00000	1,005.300		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			169.95447		169.95447	169.95618	169.95618			210,233,679.39	1,237	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	8,814.47000		8.81447	8,816.18000	8.81618	8,814.470		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	8,804.47000		8.80447	8,806.18000	8.80618	8,804.470		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	8,794.47000		8.79447	8,796.18000	8.79618	8,794.470		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future			172.19001		172.19001	173.00000	173.00000			212,999,042.37	1,237	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	799.99000		0.79999	0.00000	0.00000	799.990		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	809.99000		0.80999	0.00000	0.00000	809.990		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	819.99000		0.81999	0.00000	0.00000	819.990		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.95501		129.95501	129.96304	129.96304			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,265.01000		4.26501	4,273.04000	4.27304	4,265.010		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	4,255.01000		4.25501	4,263.04000	4.26304	4,255.010		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,245.01000		4.24501	4,253.04000	4.25304	4,245.010		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.18666		130.18666	130.00000	130.00000			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
R211	On 01/08/2013	Bond Future	129.99	Call	196.66000		0.19666	0.00000	0.00000	196.660		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	186.66000		0.18666	0.00000	0.00000	186.660		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	176.66000		0.17666	0.00000	0.00000	176.660		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.05080		138.05080	137.62019	137.62019			3,369,681,977.20	24,409	162.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,960.80000		6.96080	6,530.19000	6.53019	6,960.800		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	6,950.80000		6.95080	6,520.19000	6.52019	6,950.800		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	6,940.80000		6.94080	6,510.19000	6.51019	6,940.800		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.24465		138.24465	138.00000	138.00000			3,374,413,661.85	24,409	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	254.65000		0.25465	0.00000	0.00000	254.650		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	244.65000		0.24465	0.00000	0.00000	244.650		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	234.65000		0.23465	0.00000	0.00000	234.650		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.31605		98.15989	7.44204	96.95479		12.63	21,300,696.13	217	7,581.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,877.03000		4.87703	3,694.56000	3.69456	4,877.030	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3.17000		0.00317	25.80000	0.02580	3.170	12.67	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,966.16000		4.96616	3,781.31000	3.78131	4,966.160	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2.73000		0.00273	22.98000	0.02298	2.730	12.68	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
R213	On 02/05/2013	Bond Future	7.86	Call	5,055.23000		5.05523	3,868.22000	3.86822	5,055.230	12.68	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2.35000		0.00235	20.44000	0.02044	2.350	12.68	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.36639		99.43879	7.49582	98.21800		13.67	21,578,217.43	217	217.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,823.77000		88.82377	87,602.98000	87.60298	88,823.770	14.17	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.17	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.42166		97.32544	7.55489	96.08766		14.30	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,959.94000		10.95994	9,926.21000	9.92621	10,959.940	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	839.16000		0.83916	1,043.21000	1.04321	839.160	14.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	11,027.28000		11.02728	9,991.13000	9.99113	11,027.280	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	826.64000		0.82664	1,028.27000	1.02827	826.640	14.90	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	11,094.68000		11.09468	10,056.13000	10.05613	11,094.680	14.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	814.30000		0.81430	1,013.53000	1.01353	814.300	14.91	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.47367		98.64230	7.61071	97.38736		14.25	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,418.95000		9.41895	8,512.77000	8.51277	9,418.950	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,112.15000		2.11215	2,460.91000	2.46091	2,112.150	14.63	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,299.59000		9.29959	8,399.08000	8.39908	9,299.590	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,158.04000		2.15804	2,512.47000	2.51247	2,158.040	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,359.21000		9.35921	8,455.87000	8.45587	9,359.210	14.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,134.98000		2.13498	2,486.58000	2.48658	2,134.980	14.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.52026		96.47568	7.65000	7.65000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,262.79000		1.26279	0.00000	0.00000	1,262.790		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,083.51000		1.08351	0.00000	0.00000	1,083.510		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,173.21000		1.17321	0.00000	0.00000	1,173.210		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 02/05/2013	Bond Future			7.59078	88.62629	7.71168	87.38957		15.42	0.00	0	1,036.00
R214	On 02/05/2013	Bond Future	84.31	Call	79,846.67000	79.84667	78,609.95000	78.60995	79,846.670	16.02	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.63876	89.78107	7.76266	88.52812		16.72	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	79,333.17000	79.33317	78,080.22000	78.08022	79,333.170	17.31	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.69117	87.78209	7.80000	7.80000			0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	989.85000	0.98985	0.00000	0.00000	989.850		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,089.00000	1.08900	0.00000	0.00000	1,089.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,187.95000	1.18795	0.00000	0.00000	1,187.950		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 02/05/2013	Bond Future			7.76623	113.37216	7.88720	111.79621			0.00	0	603.00
R248	On 02/05/2013	Bond Future	7.85	Call	1,095.44000	1.09544	0.00000	0.00000	1,095.440		0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	0.00000	0.00000	480.51000	0.48051	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.81809	114.84933	7.94218	113.25296			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Call	284.78000	0.28478	0.00000	0.00000	284.780		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	0.00000	0.00000	1,311.59000	1.31159	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	414.33000	0.41433	0.00000	0.00000	414.330		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	0.00000	0.00000	1,182.04000	1.18204	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	543.63000	0.54363	0.00000	0.00000	543.630		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	0.00000	0.00000	1,052.74000	1.05274	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.87479	112.07235	8.00233	110.45356			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	190.41000	0.19041	1,809.20000	1.80920	190.410		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	448.81000	0.44881	2,067.60000	2.06760	448.810		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	319.48000	0.31948	1,938.27000	1.93827	319.480		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.50170	1.50170	1.50580	1.50580		13.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,135.30570	0.11353	1,174.82350	0.11748	1,135.306	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	18.30570	0.00183	16.82350	0.00168	18.306	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,042.24030	0.10422	1,081.19960	0.10812	1,042.240	13.10	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	25.24030	0.00252	23.19960	0.00232	25.240	13.10	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	951.25040	0.09513	989.49950	0.09895	951.250	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	34.25040	0.00343	31.49950	0.00315	34.250	13.07	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51400	1.51400	1.51840	1.51840		14.36	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	669.18770	0.06692	688.84950	0.06888	669.188	14.27	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	429.18770	0.04292	404.84950	0.04048	429.188	14.27	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	618.73850	0.06187	636.92000	0.06369	618.738	14.36	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	478.73850	0.04787	452.92000	0.04529	478.738	14.36	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	573.63220	0.05736	590.43820	0.05904	573.632	14.51	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	533.63220	0.05336	506.43820	0.05064	533.632	14.51	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>28,860,395,081.56</b>	<b>266,566</b>	<b>1 938 247.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.43613			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.19500	111.23229	6.19500	111.21356			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.61002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	7.23000	110.53436	7.23000	110.51304			838,680,000,000.00	116,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.21546			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.23263			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.20781	8.00000	47.19758			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.96500	105.02630	7.96500	105.00364			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.34500	103.77544	6.34500	103.75783			38,070,000.00	6,000	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.33500	103.22364	6.33500	103.20615			228,060,000.00	36,000	7,918,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84854			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.39500	114.81312	7.39500	109.65833			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.58876			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.78486	0.60000	133.76934			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.33000	143.26981	1.33000	279.70906			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.10556			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10498			0.00	34,300,000	8,700,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34067			0.00	0	6,700,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68923			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.72021			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.74075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	6.60500	109.84382	6.60500	109.82442			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.28922			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.93500	104.13410	6.93500	104.11481		1,380,065,000.00		199,000	81,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.66803			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34053			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29370			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.31433			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.34184			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60756			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.03500	103.98968	6.03500	103.97290		12,070,000.00		2,000	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.67326			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96996			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	131.94405	4.35000	131.91520			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.96000	123.90659	1.96000	123.88766			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.18014	1.85000	116.08764			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.20306	2.75000	103.18497			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.69500	120.07963	9.69500	120.04823		54,359,865,000.00		5,607,000	1,869,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31199			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.57613			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.60800			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77539			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	112.98364	3.15000	112.96268			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.87694	100.00000	28.80698			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.03000	169.58234	1.03000	169.56066			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.02247	2.76000	149.99622			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.06000	176.91428	1.06000	176.89150			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	176.56226	1.55000	176.53718			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.69125	73.46165	6.69125	73.44555			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.69125	73.46165	6.69125	73.44555			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.08357	84.61000	14.05993			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.54000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.64934			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.44000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.03916	100.00000	36.96889			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.09000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.65000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.60000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.34237			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.17599			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.48000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.47500	106.52840	6.47500	111.79267			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.69000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.65000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.30000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49710			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.13500	117.64085	6.13500	117.62154			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	97.65000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17173			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.75000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.07000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	1.76000	103.00895	1.76000	106.66202			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.94000	108.70297	1.94000	154.63446			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	122.88235	2.15000	203.13875			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.74000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.00500	100.37805	8.00500	99.44837			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 29/02/2016	Spot Bond	0.00000	100.00000	0.00000	96.15000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.12000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.90000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.99500	112.83835	6.99500	112.81727			20,985,000.00	3,000	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.14500	108.05787	6.14500	103.89396			18,435,000.00	3,000	8,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.55500	106.77123	7.55500	106.74947			30,220,000.00	4,000	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.57500	102.85309	8.57500	102.82962			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.56500	108.28462	6.56500	108.26561			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.60000	127.66941	0.60000	127.65458			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.04511	4.00000	123.01946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	1.13000	145.71313	1.13000	284.48078			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	112.50055	-0.16001	127.23102			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.02000	129.50532	1.02000	132.08981			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.29423			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69705			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.08680	100.00000	24.02781			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.24662			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.24662			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.52718			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.78500	112.30129	8.78500	105.83815			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.29500	108.14173	10.29500	108.11224			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.59277			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.52267	100.00000	1.51802			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.63633			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.25404			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65407			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.07581	100.00000	9.04811			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.54920			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.38430	11.00000	56.36818			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.80852	100.00000	5.79079			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19560			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.45241			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	100.72624			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76216			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84291			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72613			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75048			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76119			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.75307			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.75307			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.76425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70667			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.76425			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.74188			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	81.91885			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.69297			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68238			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.58083			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.68238			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.73590			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.76005			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.76978			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.75032			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.63359			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.70667			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23777			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.84500	112.08240	7.84500	112.05873			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64829			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.19500	103.45291	7.19500	103.43271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000	0.00000	99.91162			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	99.98060			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	100.78724			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
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	99.92847			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	4.99998	100.00000	4.98885			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.19984	100.00000	5.18840			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	75.04653			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	139.50557			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	139.51960			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.72608			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.18382			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.18382			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	99.92847			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	101.06012			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.70172			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.69587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.94063			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00999			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.94012			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.73321			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.55762			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82623			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.23517			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56920			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.72903			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.20157			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.78556			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60043			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71358			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.27074			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63559			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61898			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65121			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71163			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67750			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63852			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64926			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.00816	10.23000	100.98079			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65986			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64340			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90156			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66920			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60526			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.04000	111.80961	8.04000	111.78540			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70865			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.82420	1.75000	105.92742			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64828			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65009			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69032			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.71444			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.66617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65362			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70961			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68549			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73854			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69032			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.71926			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.70576			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.70961			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68018			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72119			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73372			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.58106			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.58686			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.63235			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64685			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.73661			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.73661			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.69514			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78381			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78669			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79150			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.59037			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.75300			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.75300			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	104.13217			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	104.87996			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64685			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.90552			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89085			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.64008			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	100.00000	75.43353	100.00000	75.21614		23,000,000,000,000.00	230,000,000	230,000,000.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.76696			0.00	9,000,000	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70987			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.16202	100.00000	4.15160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.10236		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.23056		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.31595		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.12747		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.14156		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.16030		0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	100.00000	6.48718	100.00000	100.00000		0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	6.57000	100.01837	6.57000	6.57000		0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	100.00000	8.60441	100.00000	100.00000		0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	100.00000	10.15974	100.00000	100.00000		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.26000	107.19823	7.26000	107.17746		0.00	0	3,500,000.00
AIR02		On 30/04/2023	Spot Bond	7.98500	130.85218	7.98500	124.99031		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	41.24182	100.00000	41.14082		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.39500	112.93862	6.39500	112.91931		6,395,000.00	1,000	9,400,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	39.34262	100.00000	33.34711		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	11.59014	100.00000	11.56435		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.19000	159.44494	2.19000	159.41949		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	3.85000	102.32320	3.85000	125.72848		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.20630			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.10212			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.50047			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		7.51000	110.72077	7.51000	110.69847			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.14098			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.14690			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	57.81206	100.00000	57.67047			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000	0.00000	99.88366			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.73500	111.66681	6.73500	111.64660			13,470,000.00	2,000	2,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.48916			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.77070			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.43000	101.61311	6.43000	101.59565			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.44268			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.91500	103.00270	6.91500	102.98356			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		7.44500	109.91961	7.44500	109.89766			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000	0.00000	99.86035			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		9.78945	107.32442	9.78945	104.85784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.62319			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.92367	103.82857	9.92367	102.63895			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.93812	103.73982	9.93812	102.59010			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62304			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.95261	104.07806	9.95261	102.59734			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.44822	105.71296	10.44822	105.62567			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63856			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63856			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63861			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.03945	103.02242	10.03945	102.09947			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.00478	105.65503	10.00478	102.89599			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.92367	103.82857	9.92367	102.63895			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.84568	105.36590	9.84568	103.38270			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.97999	97.88299	8.97999	103.03030			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59293			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59293			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.55943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10.01306	102.42407	10.01306	101.65351			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.78442	11.09000	100.75414			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04691			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.58066	10.22500	100.97860			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	93.18242			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.42168			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53502			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.42989	12.22500	100.63207			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.58380			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.81364	10.10750	102.28884			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.56553			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58076			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58076			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55821			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	12.78945	107.27668	12.78945	104.95955			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.90114	105.23010	13.90114	105.11570			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.75677	105.27734	12.75677	103.63003			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77753			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.77753			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.77753			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.80759			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.92039	100.00000	19.87161			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.12979	100.00000	18.08539			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.19124	100.00000	11.16382			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.21063	100.00000	11.18348			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.53073	100.00000	13.49759			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.72415	100.00000	11.69543			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	54.01667	100.00000	53.91418			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.12478			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.63874			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65421			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP67U	On 24/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		76,000,000,000,000.00	760,000,000	190,000,000.00	
BCP69U	On 07/06/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.00000	111.51004	1.00000	174.94842			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.90500	110.77714	6.90500	162.13564			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.90500	104.71339	6.90500	162.24551			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.29000	107.66427	7.29000	107.64322			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.70080			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45738			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26653			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.06308			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26196			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.92007			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.96091			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.66713			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.74600	100.00000	39.64647			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	85.32993	100.00000	85.14030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	6.81000	101.85225	6.81000	101.83371		2,015,760,000,000.00	296,000,000	148,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17817		0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01191		0.00	0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01314		0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01723		0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02132		0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03259		0.00	0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.56538	100.00000	5.55175		0.00	0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45355		0.00	0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.53495		0.00	0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56984		0.00	0	0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.58147		0.00	0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.72099		0.00	0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.90700		0.00	0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.35464	100.00000	4.34386		0.00	0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.35464	100.00000	4.34386		0.00	0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70960		0.00	0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77079		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78747			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.21500	106.27952	7.21500	106.25906			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83749			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92624			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.16000	107.09958	6.16000	107.08163			30,800,000.00	5,000	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.03360			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.51856			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81759			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.20366			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.96546			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.42589	100.00000	7.40730			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.15523			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.96888			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.02537			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.12801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.55474			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.25103			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74284			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.57215			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70677			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.21105			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.64385	100.00000	10.61778			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.73500	115.17187	6.73500	108.65911			13,470,000.00	2,000	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	8.09500	124.87522	8.09500	117.80866			16,190,000.00	2,000	107,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.89176			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.55987			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.79500	106.94017	7.79500	112.16537			31,180,000.00	4,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.82000	107.68051	9.82000	107.65246			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	102.18045			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.07000	109.00277	10.07000	108.97319			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.58077			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.14500	108.53854	8.14500	108.51461			32,580,000.00	4,000	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.54598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	10.51000	104.35888	10.51000	104.32936			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.50910			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.10661			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.73500	129.73707	8.73500	129.70660			0.00	0	60,000,000.00
CCT02	On 12/06/2024	Spot Bond	8.53500	126.13530	8.53500	126.10634		17,070,000,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.08500	124.46131	8.08500	124.43451		436,590,000,000.00		54,000,000	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.37028			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.34500	105.13562	10.34500	105.10680			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.57906			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.06519			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.08124			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14998			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28014			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70193			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70193			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70193			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.23943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70681			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.65802			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.61897			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28400			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.19146			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45244			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.16712			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65798			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.62382			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.29574			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19587			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.14010			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.37580			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71656			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68242			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69212			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.85500	102.99705	9.85500	102.97031			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.43500	102.01528	7.43500	101.99511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.62765			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90169			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32755			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.32755			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.47224			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.16859	100.00000	22.11488			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.98865	100.00000	21.93537			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72615			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.75533	100.00000	47.63575			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.94898	100.00000	56.80950			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02603			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.18280	10.11000	103.15469			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02603			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31577			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.54454			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.57856			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.47058	2.76000	109.59088			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	106.49039	3.14000	109.50365			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.26008	8.25000	101.23783			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.74222			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02603			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02603			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.33614	3.10000	109.12793			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.24178	2.40000	109.03991			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.05066			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.81692			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.98987			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.22715			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.23030			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.19500	104.21718	7.19500	104.19705			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.25406			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.25029			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.05638			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.01520			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.24500	104.38239	7.24500	104.36209			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.24500	104.38239	7.24500	104.36209			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	108.36835			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	111.58329			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.29500	107.61499	7.29500	107.59381			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.74564			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.82933			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.68516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68972			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.14094			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.14094			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.96770	100.17539	47.85131			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.10909			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.26610			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75695			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06245			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.13792			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.55175	9.35000	101.52612			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.55175	9.35000	101.52612			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06217			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06539			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69210			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.81146			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73983			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.77464			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53394			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53394			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53394			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53394			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54857			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57280			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57280			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57280			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57280			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57280			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57686			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.84000	109.23843	7.84000	109.21561			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.87822			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13738			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63194			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63194			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.90386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85760			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.67723			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00327			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68067			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67583			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69208			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12822			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30356			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30319			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69013			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.94029			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94101			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61254			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.51447			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65652			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76744			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76744			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76744			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.39047			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.07194			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65472			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65472			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64672			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49528			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64672			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49834			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.78862			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49528			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49528			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49834			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.84531	100.00000	5.83116			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.87310			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77707			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.87546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.46891			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	104.78940			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	106.74459			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.16890			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.28500	102.37797	9.28500	105.07300			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.80500	103.95905	9.80500	102.58974			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47385			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.80305			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.91794			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01918			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.89156			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.64162	8.80500	99.55222			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.54067			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	100.00000	0.93304	100.00000	0.92946		3,566,940,000,000.00	35,669,400	23,779,600.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	23.14337	100.00000	23.09159		0.00	0	0.00	
CLN40	On 07/02/2016	Spot Bond	100.00000	23.14337	100.00000	23.09159		0.00	0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	35.62986	7.01000	36.24089		0.00	0	0.00	
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.92174		0.00	0	0.00	
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.92174		0.00	0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	167.84919		0.00	0	0.00	
CLN56	On 30/04/2013	Spot Bond	6.12410	108.36728	6.12410	103.47347		0.00	0	0.00	
CLN57	On 30/04/2013	Spot Bond	6.12410	108.38726	6.12410	103.48340		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	0.00059	100.00000	0.00059		0.00	0	0.00	
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00059	100.00000	0.00059		0.00	0	0.00	
CLN81	On 18/04/2028	Spot Bond	7.29000	107.66427	7.29000	134.29377		0.00	0	0.00	
CLN88	On 28/04/2028	Spot Bond	6.90500	36.71731	6.90500	162.13564		0.00	0	0.00	
CLN89	On 02/03/2028	Spot Bond	6.90500	37.10217	6.90500	162.24551		0.00	0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.61576		0.00	0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.46712		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30667			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30667			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70082			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71158			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30248			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70961			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01918			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.63815			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.80500	113.31954	7.80500	109.11967			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.95500	103.53452	5.95500	99.98368			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.78500	108.53908	7.78500	108.51631			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.65500	128.34007	8.65500	128.31020			0.00	0	65,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.19500	112.59108	7.19500	112.56921			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.15500	116.06051	8.15500	116.03531			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.59500	103.95741	8.59500	103.93352			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.63500	105.05394	9.63500	105.02693			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.02650			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.04936			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00745			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.88080			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.22749			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.85558			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70159			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.55155			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.93866			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.74500	100.76836	6.74500	101.63493			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.36004			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.58074			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.61024			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.54067			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.19500	102.91642	6.19500	102.89931			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.99500	130.82709	5.99500	130.80586			0.00	0	30,600,000.00
DV22	On 07/02/2020	Spot Bond	6.80500	116.20076	6.80500	116.17928		1,429,124,855,000.00	210,011,000	46,400,000.00	
DV23	On 27/02/2023	Spot Bond	7.27500	120.49739	7.27500	120.47360		1,003,964,550,000.00	138,002,000	90,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	6.41500	143.75325	6.41500	143.72817			230,940,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.74755			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33942			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.45242			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.52766			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.60283			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.10217			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.37000	122.06949	1.37000	122.05271			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.44000	110.13247	1.44000	110.11711			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.00500	116.40117	8.00500	116.37594			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.96500	117.21055	7.96500	117.18567			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.68500	109.34212	8.68500	109.31643			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.15707			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.22424			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.95673			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.63574	100.00000	36.54699			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	60.11157	100.00000	59.96104			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	68.47701	100.00000	68.47700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ189U	On 15/05/2013	Spot Bond	100.00000	97.61896	100.00000	97.36541			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.90370	3.00000	127.88043			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.15500	109.36047	10.15500	109.33056			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.63042			0.00	0	14,100,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33672			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.43000	86.56889	8.43000	101.26768			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.37395			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25696			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.22802			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40094			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.36246			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.11285			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.15791			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.19398			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.11826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.12934		0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.18317		0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	5.61500	105.82455	5.61500	105.80854	67,380,000,000.00	12,000,000	6,012,000.00	
ES18		On 20/04/2018	Spot Bond	6.19000	113.10113	6.19000	113.08230	2,631,697,070,000.00	425,153,000	211,216,000.00	
ES23		On 25/01/2023	Spot Bond	6.81000	124.95071	6.81000	124.92759	345,948,000,000.00	50,800,000	246,000,000.00	
ES26		On 02/04/2026	Spot Bond	7.47000	103.62348	7.47000	103.60272	291,434,580,000.00	39,014,000	39,079,000.00	
ES33		On 15/09/2033	Spot Bond	8.11500	94.76167	8.24000	93.57301	8,079,456,300,000.00	995,620,000	588,075,000.00	
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.08987		0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14583		0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42175		0.00	0	0.00
FIFC05		On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.62540		0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.60217	100.00000	12.57061		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	12.26359	100.00000	12.23288		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29561		0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.34269		0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.49330		0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.57798		0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.24500	104.61895	6.24500	104.60146	12,490,000.00	2,000	13,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	7.91000	105.57309	7.91000	105.55059			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.72413			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72407			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.33975			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.71000	113.90989	9.71000	113.88022			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.99538			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	66.80525	100.00000	66.64911			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.09227			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.12000	130.20235	1.12000	131.05871			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.17000	145.22046	1.17000	283.51862			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.92000	108.97394	1.92000	155.02001			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	124.95784	2.04000	206.57039			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.40500	116.99178	6.40500	116.97175			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.30462	100.00000	27.24452			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.30462	100.00000	27.24452			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15800	55.11218	8.15800	54.40016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.16804	9.50700	34.28336			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.94464	9.74000	33.04845			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	86.15300	100.00000	85.95450			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.87731			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.92519			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74261			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20738			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75075			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69136			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69136			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.31480			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66092			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85274			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03799			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.07366			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72620			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80605			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	100.12419	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.12419	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05705			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79150			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97379			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05500			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75010			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.57028			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16834			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77707			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.09980	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92209			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10458			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.83188			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88949			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04832			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09505			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16359			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04546			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.01203			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.90388			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88661			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.11982			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10554			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06645			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.12172			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94699			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.62818	100.09221	11.59999			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.69707			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.17595			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83573			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.94508			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.53405			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90004			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.77418			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.78381			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.70768			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.73372			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.98813			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.35700			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.74236			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.35700			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.72596			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.71926			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	48.04973	13.22500	101.58290			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.67293			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.34465			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.34465			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.67390			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.03736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25590			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.71500	92.92992	2.71500	96.61469			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.06898			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.02173			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78939			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78458			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.07911			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24855			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.66290			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92358			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.36000	129.06030	2.36000	119.00464			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.80012			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.80888			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.34000	118.08121	2.34000	119.18875			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.74807	0.17999	116.69670			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.36000	114.82664	2.36000	119.00464			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.67460	1.15999	121.32959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	1.22999	108.94049	1.22999	122.99213			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91262			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.13009	100.00000	19.08375			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.36434			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18653			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.92949	4.73000	109.90441			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20864			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68716			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.79431			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.06112			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93816			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.90126			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76816			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.09802			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76718			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.91935			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.33297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.75542			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85142			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.11500	103.12559	10.11500	102.31032			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.64967			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.92500	103.24600	6.92500	103.22528			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88755			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.35814			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.58796			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.87025			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.04746			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.54458	3.30000	136.51882			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30951			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.02680			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.01606			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.50455			0.00	4,000,000	1,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.90697			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.11798			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.25481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	1.68000	139.11218	1.68000	271.58943			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.18000	145.09761	1.18000	283.27869			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.90000	136.57363	1.90000	266.63181			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.49000	110.96186	1.49000	127.32230			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.92893			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.09000	127.36684	1.09000	127.35031			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.11850			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32484			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.70833			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.51207			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.63022			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	101.39741	2.25000	101.38104			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.88852			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91563	100.00000	0.91333			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.91390	104.97509	12.88123			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73037			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.32915			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.09351	101.07593	17.05170			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.89956	100.44759	8.87791			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68323			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.46516	100.76967	15.42744			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.08967			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.43809			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42873			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.01307			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	111.31797	1.87000	111.30118			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.54133			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.65111			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29211			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	100.00000	2.02249	100.00000	2.01414		10,000,000,000,000.00	100,000,000	100,000,000.00	
FRS86	On 23/04/2018	Spot Bond	100.00000	3.14285	100.00000	3.13689		2,000,000,000,000.00	20,000,000	59,600,000.00	
FRX14	On 01/09/2014	Spot Bond	5.59000	105.00923	5.59000	104.99349		5,590,000.00	1,000	4,000.00	
FRX15	On 14/03/2015	Spot Bond	5.74500	106.30323	5.74500	106.28687		40,215,000.00	7,000	60,250,000.00	
FRX16	On 15/09/2016	Spot Bond	6.30500	105.99828	6.30500	105.98040		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	6.57500	108.19052	6.57500	108.17150			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.69000	116.21811	6.69000	116.19722			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.32500	112.61486	7.32500	112.59248		29,300,000.00	4,000	16,000.00	
FRX23	On 28/02/2023	Spot Bond	8.19500	97.12111	8.19500	98.19492		0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	8.19500	122.94588	8.19500	122.91876		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	8.82500	107.66381	8.82500	107.63814		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	9.13000	88.59318	9.13000	88.57158		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.47955		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.39408		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28455		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	7.79500	106.04515	7.79500	106.02300		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GPT22	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.34370		0.00	0	0.00	
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.81054		0.00	0	0.00	
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.68487		0.00	0	0.00	
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.20518		0.00	0	0.00	
GRA304	On 27/06/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB90	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98572			0.00	21,000,000	14,000,000.00
GRB91	On 26/07/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89985			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81406			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87488			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.80276			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99959	100.00000	99.99952			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99918	100.00000	99.99912			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.24395			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.31669			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	2.60700	100.00000	2.60123			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	100.88393			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.99866			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.18131			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.74846			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.57879			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.82175			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60904			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.12445			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.78536			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11649			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	105.74131			0.00	0	0.00
HMS1B3	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	105.74131			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00115	100.00000	50.00114			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	89.65668	100.00000	89.45745			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10840			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.11157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	6.80708	104.13606	6.80708	101.84525			0.00	0	0.00
HMS1C2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	106.03711			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11245			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.11721			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.16090	104.11817	7.16090	117.06290			0.00	0	0.00
HMS1D2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	106.41965			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11973			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.12446			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.61256	104.10216	7.61256	114.94363			0.00	0	0.00
HMS1E2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	107.77500			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.12943			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.13331			0.00	0	0.00
HMS1F2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	108.56279			0.00	0	0.00
HMS1G2	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	110.52571			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.15270			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.20695			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21493			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.66500	119.80942	6.66500	119.78773			39,990,000.00	6,000	30,136,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	0.95000	147.95525	0.95000	288.85955			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.93000	152.31956	0.93000	289.35108			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.24000	112.20480	8.24000	112.17978		8,240,000.00		1,000	17,005,000.00
HWAY35	On 31/07/2035	Spot Bond	8.22000	112.59460	8.22000	112.56955		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	117.97506	0.82000	117.71205		1,032,800,000,000.00		291,000,000	864,123,000.00
I2038	On 31/01/2038	Spot Bond	1.74500	114.58743	1.74500	114.57050		849,815,000,000.00		487,000,000	437,800,000.00
I2050	On 31/12/2050	Spot Bond	1.96000	119.13008	1.98000	118.51487		182,476,000,000.00		93,100,000	412,400,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.30000		0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	6.29500	108.32783	6.29500	108.30958		1,825,550,000.00		290,000	145,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.37845		0.00		0	4,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08496		0.00		0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.50899		0.00		0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.76696		0.00		0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.38755		0.00		0	0.00
IBL20	On 15/03/2014	Spot Bond	6.72000	102.70392	6.72000	102.68548		0.00		0	0.00
IBL21	On 15/03/2016	Spot Bond	6.79500	108.07904	6.79500	108.05942		0.00		0	0.00
IBL22	On 15/03/2018	Spot Bond	7.14500	112.68653	7.14500	112.66503		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	6.65000	101.81452	6.65000	101.79632			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00903			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.12079			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	107.58548	3.15000	107.56546			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.61500	106.36988	6.61500	106.35077			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.87229			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.86358			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.49813			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.09000	114.48565	1.09000	131.36707			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.39915			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.41772			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.11500	107.33230	7.11500	107.31180			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.91422			0.00	0	3,500,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.01246			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.17308			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.34000	105.76365	7.34000	105.74271			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.70500	99.65335	7.70500	99.63254		15,410,000.00	2,000	108,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69212		0.00	10,000,000	10,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.07500	87.63599	7.07500	101.52172			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	105.25133	100.00000	104.97362			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00171	100.00000	0.00171			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.09450	5.00000	100.08099			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.09450	5.00000	100.08099			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.16634	5.00000	101.15254			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.09450	5.00000	100.08099			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.46385	4.00000	100.45304			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.53749			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.46457			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54112			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.29500	111.61142	8.29500	111.58663			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46502			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46502			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.37399			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.09469	100.00000	8.07508			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.05805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.30574			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.09351			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.29500	102.03636	8.29500	102.01383			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87560			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.06498			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67950			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.93500	108.52812	7.93500	104.02509			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.62865			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.92813	50.01801	99.92813	50.01800			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	99.94250	5.25000	99.88506			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.25000	99.84203	5.25000	99.78471			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.30000	99.73931	5.30000	99.68157			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.30000	99.63830	5.30000	99.58067			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.53749	5.30000	99.47998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 04/06/2013	Spot Bond	5.30000	99.43689	5.30000	99.37949				0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.40000	99.32405	5.40000	99.26571				0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.40000	99.22199	5.40000	99.16376				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.01850	5.40000	98.96051				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	99.88178	5.40000	98.85919				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	100.00000	80.57395	100.00000	97.07447			51,300,000,000,000.00	513,000,000	441,000,000.00	
IND331	On 07/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.28403			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	98.61592	100.00000	98.27586			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.32546			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53008			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.78945	106.17140	9.78945	104.11293			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.78945	103.61313	9.78945	102.47006			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.72201			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.18802			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.70669			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.40278	6.50000	100.38523			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.76744			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.39399			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond		100.25042	92.11179	100.25042	91.88552			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.82119			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.82119			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	24.19334	100.00000	24.13276			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.48374	100.00000	15.44497			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.66420			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.55005			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.34157			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.34157			0.00	0	0.00
ING190	On 24/04/2013	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	100.97880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.97880			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.98064			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.98248			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.80287			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.81055			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.85116			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.71174			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.72431			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.72955			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.73852			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.55005			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.54486			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.53549			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.20187			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.18966			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.13198			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond		0.00000	100.00000	0.00000	99.92174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.94139			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.94139			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.17037			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	65.52941	100.00000	65.37066			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.55943			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.84875			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	92.17172	100.00000	100.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08398			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18010			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.18410			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.18680			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.30500	105.37392	7.30500	105.35328			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.38500	103.02457	6.38500	103.00698			19,155,000.00	3,000	19,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10328			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.39500	109.61561	7.39500	109.59398			369,779,580,000.00	50,004,000	14,004,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.36598			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.32371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73615			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.47500	109.61211	7.47500	109.59002			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.76995			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.08219			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.18000	105.16935	2.18000	120.67344			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.10000	99.81861	3.10000	134.06194			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.85968			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.48278			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.29377			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.27689			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.92290			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.60464			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.12227			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.82000	94.76615	2.82000	95.57672			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.82000	94.68715	2.82000	97.89441			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.99876			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.00287			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.41000	119.44402	10.41000	112.55267			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.88328			0.00	8,000,000	8,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.10000	98.75928	3.10000	134.06194			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IWA317	On 25/04/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687			0.00	0	0.00
IWA318	On 02/05/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637			0.00	0	0.00
IWA319	On 09/05/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608			0.00	0	0.00
IWA320	On 13/05/2013	Spot Bond	5.30000	99.75376	5.30000	99.65272			0.00	0	0.00
IWA321	On 23/05/2013	Spot Bond	5.30000	99.60948	5.30000	99.55188			0.00	0	0.00
IWA322	On 30/05/2013	Spot Bond	5.30000	99.50873	5.30000	99.45125			0.00	0	0.00
IWA323	On 06/06/2013	Spot Bond	5.30000	99.40818	5.30000	99.35082			0.00	0	0.00
IWA324	On 13/06/2013	Spot Bond	5.40000	99.29487	5.40000	99.23656			0.00	0	0.00
IWA325	On 20/06/2013	Spot Bond	5.40000	99.19287	5.40000	99.13468			0.00	0	0.00
IWA326	On 27/06/2013	Spot Bond	5.40000	99.09108	5.40000	99.03300			0.00	0	0.00
IWA327	On 04/07/2013	Spot Bond	5.40000	98.98949	5.40000	98.93154			0.00	0	0.00
IWA328	On 21/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	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	93.35038	100.00000	93.11224			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.68599	5.40000	98.62839			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	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	67.24026	100.00000	67.11269			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38499			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.40067			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.93057			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.93017			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.93487			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.36441			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73181			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.93566			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.28399			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.06238			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
JDC01U	On 14/05/2013	Spot Bond	100.00000	100.68473	100.00000	100.42252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.17588	100.00000	61.02269			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	63.52573	100.00000	63.36842			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	60.08473	100.00000	59.93758			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.90930			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.11036	100.00000	10.08505			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.23084	100.00000	26.16660			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.18668			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.08505	100.00000	10.05979			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19684			0.00	50,000,000	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.91599	100.00000	98.64864			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.15460			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.84491			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.28500	161.70613	7.28500	154.93084			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22039			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18374			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.49500	102.14207	7.49500	102.12131			67,455,000.00	9,000	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.54500	69.37428	7.54500	100.83758			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19271			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.54500	104.26054	10.54500	104.23110		206,682,000,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.30873		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773		0.00	0	0.00	
MAQ01U	On 24/04/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89694		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22013		0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.86410		0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74583		0.00	0	0.00	
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.33501		0.00	0	0.00	
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.69795		0.00	451,000,000	400,000,000.00	
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81782		0.00	408,000,000	102,000,000.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.20585		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.18944		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.95428		0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.36260		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.29273			0.00	12,000,000	4,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15460			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73443			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.40322			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.76424			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43238			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47253			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.92563			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	66.18200	100.00000	66.01812			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.66718	100.00000	64.50524			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.49775	100.00000	56.35937		261,000,000,000,000.00	610,000,000	870,000,000.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.81389	100.00000	36.72470			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.72427	100.00000	31.64484			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.82958	100.00000	22.77427			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.26000	108.72260	7.26000	108.70142			7,260,000.00	1,000	4,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.84946			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78533			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.33954			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.34211			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.35504			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.98997			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.09076			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.48375	8.59000	100.46065			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.83860	9.34000	102.81267			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.04033	10.01000	103.01253			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.09500	108.18714	6.09500	108.16928		141,404,000,000.00	23,200,000	11,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.60913			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.63354			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.05500	111.58739	8.05500	111.89254			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.44500	105.43647	6.44500	105.41829		19,335,000.00	3,000	25,300,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.03391			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.55500	107.80003	7.55500	107.77806			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.98816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	7.25500	107.70699	7.25500	107.68590			14,510,000.00	2,000	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.15500	107.53721	6.15500	107.51921			36,930,000.00	6,000	500,000.00
MTN03	On 13/07/2015	Spot Bond	6.49500	108.46918	6.49500	108.45002			252,006,000,000.00	38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.20000	113.35260	7.20000	113.33045			28,800,000.00	4,000	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	6.03000	104.72491	6.03000	100.80973			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98597			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.15434			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.94218			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.97898	100.00000	6.96151			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18489	100.00000	0.18443			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.30706	100.00000	7.28876			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.39654	100.00000	7.37802			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.80117	100.89771	6.78400			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.89042	100.61875	6.87308			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.10954			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.11908			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.13053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.15917			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.17836			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.19936			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.21844			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.22787			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.34267			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.47638			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18489	100.00000	0.18443			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18489	100.00000	0.18443			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.44500	109.10259	7.44500	109.08056			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48739			0.00	8,000,000	2,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42496			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.24117			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60986			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.49493			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.99987			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.49500	110.01977	6.49500	110.00066			19,485,000.00	3,000	6,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26286			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.51000	120.82634	7.51000	120.80214			22,530,000.00	3,000	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.46000	35.34220	9.46000	35.33344			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.54500	105.91916	6.54500	105.90053			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.11316			0.00	0	2,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.11946			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.51000	102.37849	6.51000	102.36067			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.01549			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.74500	107.65415	6.74500	107.63475			40,470,000.00	6,000	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54613			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	101.14572			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57239			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33551			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.19698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.04487			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000	0.00000	82.46354			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.93581			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	99.99990			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	99.99986			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000	0.00000	99.92887			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.20438			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000	0.00000	78.44623			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.95008			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.27971			0.00	0	10,000,000.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.96608			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.37496			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.31997			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.65410			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.61542			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.30563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60227			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.37804			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34488			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.24500	108.24695	7.24500	108.22602			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.08500	102.41026	6.08500	102.39360			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.18500	103.93197	6.18500	103.91449		111,330,000.00		18,000	2,809,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26374			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.64500	124.65384	10.64500	124.61814			0.00	0	259,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.77061			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22511			0.00	0	4,400,000.00
NILB10	On 08/12/2016	Spot Bond	1.15000	161.41646	1.15000	161.39527			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.10500	114.90093	7.10500	114.87877			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.25415			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70801			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.29498			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.73500	116.44431	7.73500	116.41925			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.07747			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.56530			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.95750			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02007			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.93500	116.38411	7.93500	119.19627			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.09448			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01840			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.05220			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.13500	116.32479	8.13500	116.29849			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.16210			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09957			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.11138			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11141			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17535			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26353			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.37334			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.41518			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.31224			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.62742	3.22500	131.60266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	5.74500	110.83219	5.74500	105.19424			282,654,000,000.00	49,200,000	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	7.00000	128.89849	7.00000	128.87413			35,000,000,000.00	5,000,000	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.23500	140.04473	7.23500	133.89825			24,599,000,000.00	3,400,000	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.04500	177.81798	1.04500	177.79514			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.96500	142.81393	7.96500	142.78329			49,383,000,000.00	6,200,000	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.12791			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.12454			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.98032			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.91574			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98533			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.43168			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.63121			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.96761	100.00000	18.92115			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.01176	100.00000	18.96519			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.03825	100.00000	18.99162			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.67396	100.00000	19.62578			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.38031	100.00000	20.33039			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.79498	100.00000	24.73425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.10000	110.88987	6.10000	106.41304			48,800,000.00	8,000	8,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.80337	100.00000	6.78634			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.33000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.14713	100.00000	29.07574			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.81579	100.00000	9.79201			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74929			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.01706			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87187			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	80.12583	100.00000	79.95994			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.91013			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49375			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.41261			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67080			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.63717			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.67056			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00120			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69838			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72616			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72511			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.77957			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73144			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.82614			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82623			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76999			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91490			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93238			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93019			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.92920			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.92701			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.91760			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.91541			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.22010			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.29500	112.35160	5.29500	112.33566			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.55500	92.68762	5.55500	92.67382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	6.70500	43.40791	6.70500	43.40005			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	5.21000	119.90065	5.29500	119.67364		161,552,638,926,550.00	008,184,055	6,387,630,000.00	
R158	On 15/09/2015	Spot Bond	5.29500	119.69063	5.29500	119.67364		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	5.19500	88.48267	5.19500	88.47034		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	5.29500	126.65596	5.29500	126.63798		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	5.12500	84.25352	5.12500	84.24194		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	4.88500	103.65435	4.88500	103.64066		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	6.77000	136.51375	6.88500	135.26023		209,381,441,535,070.00	927,834,791	2,653,428,492.00	
R187P	On 21/12/2026	Spot Bond	6.62500	41.06934	6.62500	41.06199		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	6.54500	38.91715	6.54500	38.91026		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	0.63000	296.88108	0.64000	296.59275		363,353,760,000.00	576,752,000	212,504,025.00	
R201	On 21/12/2014	Spot Bond	5.10000	108.73647	5.18500	108.58288		10,009,770,000,000.00	962,700,000	559,075,000.00	
R202	On 07/12/2033	Spot Bond	1.55000	222.78226	1.55000	222.75060		2,630,150,493,300.00	696,871,286	1,193,432,200.00	
R2023	On 28/02/2023	Spot Bond	6.30500	111.66752	6.39500	110.95566		66,832,382,110,000.00	599,902,000	4,390,646,000.00	
R203	On 15/09/2017	Spot Bond	5.60500	111.09130	5.69500	110.70833		59,601,193,480,000.00	633,576,000	5,695,954,000.00	
R204	On 21/12/2018	Spot Bond	5.78500	113.31004	5.91000	112.66091		91,266,567,115,360.00	776,416,096	6,927,064,921.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	7.88000	111.63074	7.88000	111.60730		46,943,933,760,000.00	957,352,000	3,193,657,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	57.45727	100.00000	57.31656		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16500	103.71271	5.23000	103.65173		25,132,425,150,000.00	865,910,000	1,974,510,000.00	
R207	On 15/01/2020	Spot Bond	5.96000	109.06852	6.05500	108.51018		69,376,167,736,000.00	640,296,600	4,731,205,800.00	
R208	On 31/03/2021	Spot Bond	6.06500	104.73511	6.15500	104.14524		148,140,420,965,000.00	425,461,000	9,134,108,668.00	
R209	On 31/03/2036	Spot Bond	7.52500	86.60822	7.65000	85.39130		152,048,998,675,000.00	205,847,000	8,478,021,000.00	
R210	On 31/03/2028	Spot Bond	1.20000	169.68866	1.20000	169.66617		133,800,000,000.00	111,500,000	284,338,353.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.00973	-0.70000	129.74133		(418,390,000,000.00)	597,700,000	253,507,000.00	
R212	On 31/01/2022	Spot Bond	0.48000	137.83485	0.52000	137.38534		880,194,601,920.00	833,738,754	1,548,700,000.00	
R213	On 28/02/2031	Spot Bond	7.31000	98.00774	7.43500	96.79088		83,977,038,770,000.00	487,967,000	5,116,389,000.00	
R214	On 28/02/2041	Spot Bond	7.70500	87.25974	7.70500	87.24181		92,850,990,225,000.00	050,745,000	7,338,391,000.00	
R224C	On 15/09/2013	Spot Bond	4.94500	98.11250	4.94500	98.09946		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	5.04500	95.68222	5.04500	95.66926		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.15500	93.18938	5.15500	93.17649		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.35500	90.51451	5.35500	90.50152		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.19500	88.48267	5.19500	88.47034		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.11500	86.43684	5.11500	86.42498		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.12500	84.25352	5.12500	84.24194		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	5.13000	99.21908	5.13000	99.20524			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.22000	96.68683	5.22000	96.67315			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.24000	94.20631	5.24000	94.19292			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.19000	91.87513	5.19000	91.86220			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.26500	89.41041	5.26500	89.39765			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.13500	87.41048	5.13500	87.39831			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.11500	85.27483	5.11500	85.26300			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.17500	82.97079	5.17500	82.95914			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.67000	79.27508	5.67000	79.26291			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.72000	76.91537	5.72000	76.90346			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.91500	74.05005	5.91500	74.03819			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.89500	72.00197	5.89500	71.99048			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.87500	70.02414	5.87500	70.01300			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.86500	68.06987	5.86500	68.05906			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.01500	65.44500	6.01500	65.43435			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.99500	63.62870	5.99500	63.61838			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.07500	61.38700	6.07500	61.37691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	6.04500	59.72765	6.04500	59.71788			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.01500	58.13011	6.01500	58.12064			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.98500	56.59179	5.98500	56.58262			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.94500	55.16462	5.94500	55.15574			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.90500	53.79438	5.90500	53.78578			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.82500	47.30523	6.82500	47.29651			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.78500	45.95090	6.78500	45.94247			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.74500	44.65265	6.74500	44.64451			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.70500	43.40791	6.70500	43.40005			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.66500	42.21425	6.66500	42.20664			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.62500	41.06934	6.62500	41.06199			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.58500	39.97100	6.58500	39.96389			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.54500	38.91715	6.54500	38.91026			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02903			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19701			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.24181			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.25837			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.31114			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.26287	100.00000	2.25733	0.00	0	0.00			
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90586	0.00	0	0.00			
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.89392	0.00	0	0.00			
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89902	0.00	0	0.00			
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85012	0.00	0	0.00			
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50436	0.00	0	0.00			
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.83398	0.00	0	0.00			
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60726	0.00	0	0.00			
RDFC04	On 06/09/2013	Spot Bond	100.00000	95.73603	100.00000	95.57322	0.00	0	0.00			
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71285	0.00	0	0.00			
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53289	0.00	0	0.00			
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.12836	0.00	0	0.00			
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.14806	0.00	0	0.00			
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.33829	0.00	0	0.00			
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.72939	0.00	0	0.00			
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.47164	0.00	0	0.00			
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01567	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23430			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93578			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	102.75964			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65671			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.84442			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86149			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86149			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18256			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18648			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.89316			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30477			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.80381			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.90117			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81002			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.18802			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.01842			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.48500	104.65394	12.48500	104.61893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04548			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19381			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	59.51173	100.00000	59.36270			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.30639			0.00	12,000,000	4,000,000.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.35476	5.25000	101.34026			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.06070	100.00000	1.05810			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.75975	100.00000	5.74565			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.63027	100.00000	10.60365			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.64579			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.51500	114.67802	7.51500	114.65490			7,515,000.00	1,000	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.88148			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.59500	117.83229	6.59500	117.81117			89,968,990,000.00	13,642,000	36,821,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.17813			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.74500	111.15238	7.74500	111.12918			464,700,000,000.00	60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.03662			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.81526			0.00	25,720,000	12,860,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.89976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.01903			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.01887			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.59500	109.86302	6.59500	109.84334		712,260,000,000.00	108,000,000	41,300,000.00	
SBK9	On 10/04/2018	Spot Bond	7.51000	103.98838	7.51000	103.96744			0.00	0	6,400,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	130.03045	0.90000	130.01428			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.39248			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.75500	116.15738	6.75500	116.13642			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.61500	116.49020	6.61500	116.46961			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.54500	116.65708	6.54500	116.63667			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.09500	105.21776	7.09500	105.19782			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.69000	116.31175	6.69000	116.29096			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.65500	116.39498	6.65500	116.37428			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.73178			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64685			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70978			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42038			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46214			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.07579	100.00000	65.91034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	6.74500	108.93078	6.74500	108.91115			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29788			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59629			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.62083			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.52395	100.00000	1.52056			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.58804			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.80500	117.58385	7.80500	117.55912			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.53500	116.27550	8.53500	116.24865			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.38009			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.58750			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.04965			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.08179			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.40000	110.83001	7.40000	110.80777			66,600,000.00	9,000	200,000.00
SBS3	On 25/05/2026	Spot Bond	7.58500	108.47882	7.58500	108.45652			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.85500	108.39490	7.85500	108.37184			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.47500	117.50049	6.47500	117.47981			12,950,000.00	2,000	300,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.37359	0.70000	122.35904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	1.21000	144.72981	1.21000	282.56038			2,178,000,000.00	1,800,000	300,000.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.49813			(182,000.00)	18,200,000	1,300,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.93000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.08140	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.48829	0.56999	123.92696			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.40278	6.50000	100.38523			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.80577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.48928			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.52710			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82546			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.79500	106.16648	7.79500	106.14417		15,590,000.00		2,000	2,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.66691			0.00	50,000,000	25,404,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27835			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.97500	102.90025	5.97500	102.88370			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.59500	110.76120	6.59500	110.74135		110,796,000,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.18500	108.20321	6.18500	103.56440		340,682,170,000.00		55,082,000	13,779,000.00
SNT01	On 15/09/2017	Spot Bond	7.14500	105.02739	7.14500	105.00735		265,794,000,000.00		37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.27614			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.12102			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.31011			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.12966			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.99500	110.51300	6.99500	110.49213			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45684			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.15763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.16427			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.98500	100.61132	7.98500	100.58980		638,847,910,000.00	80,006,000	40,006,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06729		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60119		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	7.76300	94.55638	7.76300	94.53671		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	7.82500	94.20857	7.82500	94.18881		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	6.43000	106.59969	6.43000	106.58116		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	7.31500	101.66640	7.31500	101.64623		0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73553		0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	6.87500	106.06046	6.87500	106.04097		0.00	0	0.00	
SSN010	On 15/09/2015	Spot Bond	6.19500	117.49621	6.19500	117.47673		0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	1.57000	108.40041	1.57000	108.79826		0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	6.86000	105.64476	6.86000	108.00377		0.00	0	0.00	
SYN911	On 19/07/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00	
SYN913	On 19/07/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00	
SYN923	On 21/08/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936		0.00	0	0.00	
SYN924	On 22/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98574			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88580			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74320			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.72859			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.69983			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.69996			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.64280			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.61435			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98574			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.61433			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.54279			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.51371			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.38266			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.20834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN987	On 24/04/2013	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	98.59766			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.81907			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.70422			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.85500	115.72106	5.85500	115.70281			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.44500	113.09617	7.44500	113.07358			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	46.63790	100.00000	46.53354			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	36.74063	100.00000	36.65065			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.41116	100.00000	16.37007			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.44000	102.18459	6.44000	102.16699			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.94404			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.29489			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.70922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	100.00000	7.50845	100.00000	100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.93816				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.54500	108.32745	6.54500	108.30819				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.79425				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04983				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.10759				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12236				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12607				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	7.83000	102.10105	7.83000	102.07939				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12031				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12496				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84674				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12031				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12496				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.26561	7.16000	101.90289				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.13407				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.15111			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14871			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.22077			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21258			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12752			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.88515	101.06155	5.87060			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.11956			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.34980			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.13629			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.14371			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.22150			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12205			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.12469			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12657			0.00	171,600,000	42,900,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.12469			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.12657			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.12752			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12657			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13693			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.13693			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13693			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15196			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.15571			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15102			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22567			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.23031			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22846			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.58542			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.24500	114.40716	7.24500	108.43945		14,490,000.00	2,000	1,100,000.00	
TL20	On 22/02/2020	Spot Bond	6.23000	99.76174	6.23000	99.72331		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	6.63500	114.28473	6.63500	114.26413		13,519,509,175,000.00	037,605,000	993,819,000.00	
TN20	On 17/09/2020	Spot Bond	7.14500	120.13445	7.14500	120.11154		4,541,383,435,000.00	635,603,000	319,603,000.00	
TN23	On 06/11/2023	Spot Bond	7.41000	129.57807	7.41000	129.55202		1,818,414,000,000.00	245,400,000	111,200,000.00	
TN25	On 19/08/2025	Spot Bond	7.88500	114.29204	7.88500	114.26762		4,805,119,000,000.00	609,400,000	319,986,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	7.92500	112.33149	7.92500	112.30738			190,279,250,000.00	24,010,000	12,531,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.19082			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.21898			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25463			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25838			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.43469			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.79986			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.32899			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.34237			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.35038			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.88941	10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89216	9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89384	100.00000	9.86748			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.86930			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94163			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.50077			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.49757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.76338			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.46612			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.75370			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09961			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.02726			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.99833			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.83949			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23342			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14589			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13130			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10212			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.04393			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08786			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	86.15971	100.00000	85.96210			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.22178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11747			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03310			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10251			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.55500	119.94980	7.55500	119.92562			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.87782			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.12122			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38004			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.03500	108.98477	8.03500	108.96145			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.42770	100.00000	66.26137			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.69474	100.00000	66.52773			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.78375	100.00000	66.61652			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.41826			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44300			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.33320			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.38293			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.38506			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49678			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.51199			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.79520			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	130.95000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.65500	124.24436	5.65500	124.22522		1,051,830,000,000.00	186,000,000	93,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.39000	191.77164	-0.39000	249.04529		(23,400,000,000.00)	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	5.69500	110.11700	5.69500	110.09993			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.20000	113.67105	6.20000	113.65189		992,000,000,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	6.46500	116.28747	6.46500	116.26704			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.68000	116.62546	6.68000	116.60430			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.69500	117.91105	6.69500	117.88961		187,460,000,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	5.16000	98.23627	5.16000	98.22263			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.22000	96.97470	5.22000	96.96097			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.24500	89.32895	5.24500	89.31618			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.21000	95.33442	5.21000	95.32103			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.22000	94.10273	5.22000	94.08934			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.17500	88.09518	5.17500	88.08288			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.20000	92.14334	5.20000	92.13027			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.24500	89.31618	5.24500	89.30340		786,750,000,000.00	150,000,000	75,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	5.85500	69.01291	5.85500	69.00209			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03947	100.00000	0.03940			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.26535	100.00000	26.21552			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.19063	100.00000	25.14283			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.19063	100.00000	25.14283			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.88616	100.00000	23.84084			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.27341	100.00000	21.23305			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.27341	100.00000	21.23305			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.87463	100.00000	18.83882			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.87463	100.00000	18.83882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.23892	100.00000	11.21760			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.23892	100.00000	11.21760			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.45526	100.00000	9.43732			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,698,937,994,831,200.00</b>	<b>,010,169,982</b>	<b>99 037 894 059.00</b>
<b>Grand Total:</b>									<b>18,966,855,226,280.00</b>	<b>110,436,548</b>	<b>99 039 832 306.00</b>