



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/04/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future			9.24090	9.24090	9.30350	9.30350		12.56	289,341,819.90	31,311	512,010.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	578.81800	0.57882	638.85140	0.63885	578.818	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	17.91800	0.01792	15.35140	0.01535	17.918	12.58	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	560.48470	0.56048	620.25470	0.62025	560.485	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	19.58470	0.01958	16.75470	0.01675	19.585	12.52	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	524.23760	0.52424	583.41070	0.58341	524.238	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	23.33760	0.02334	19.91070	0.01991	23.338	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	515.26970	0.51527	574.27870	0.57428	515.270	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	24.36970	0.02437	20.77870	0.02078	24.370	12.38	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	506.34180	0.50634	565.17970	0.56518	506.342	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	25.44180	0.02544	21.67970	0.02168	25.442	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	471.05600	0.47106	529.14110	0.52914	471.056	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	30.15600	0.03016	25.64110	0.02564	30.156	12.25	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	429.49020	0.42949	484.98360	0.48498	429.490	12.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	38.59020	0.03859	31.48360	0.03148	38.590	12.28	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	315.55820	0.31556	365.41730	0.36542	315.558	12.38	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	74.65820	0.07466	61.91730	0.06192	74.658	12.38	0.00	0	42,550.00

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	9.10	Call	249.93820		0.24994	295.03230	0.29503	249.938	12.45	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	109.03820		0.10904	91.53230	0.09153	109.038	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	220.51570		0.22052	262.98860	0.26299	220.516	12.49	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	129.61570		0.12962	109.48860	0.10949	129.616	12.49	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	203.97350		0.20397	244.81340	0.24481	203.973	12.51	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	143.07350		0.14307	121.31340	0.12131	143.074	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	193.41060		0.19341	233.14270	0.23314	193.411	12.52	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	152.51060		0.15251	129.64270	0.12964	152.511	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	168.62650		0.16863	205.53710	0.20554	168.627	12.56	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	177.72650		0.17773	152.03710	0.15204	177.727	12.56	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	156.22080		0.15622	190.05450	0.19005	156.221	12.68	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	195.32080		0.19532	166.55450	0.16655	195.321	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	148.39550		0.14840	180.18210	0.18018	148.395	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	207.49550		0.20750	176.68210	0.17668	207.495	12.76	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	130.31820		0.13032	159.29280	0.15929	130.318	12.96	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	239.41820		0.23942	205.79280	0.20579	239.418	12.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	114.23710		0.11424	140.52480	0.14052	114.237	13.16	0.00	0	19,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	273.33710		0.27334	237.02480	0.23702	273.337	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	87.41860		0.08742	108.78680	0.10879	87.419	13.56	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	346.51860		0.34652	305.28680	0.30529	346.519	13.56	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	50.73090		0.05073	64.29980	0.06430	50.731	14.36	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	509.83090		0.50983	460.79980	0.46080	509.831	14.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	34.88260		0.03488	44.06510	0.04407	34.883	15.12	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	643.98260		0.64398	590.56510	0.59057	643.983	15.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	31.64140		0.03164	40.00860	0.04001	31.641	15.32	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	680.74140		0.68074	626.50860	0.62651	680.741	15.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	24.34100		0.02434	30.82670	0.03083	24.341	15.88	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	783.44100		0.78344	727.32670	0.72733	783.441	15.88	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
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	13.85230	0.01385	17.57760	0.01758	13.852	17.13	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,022.95230	1.02295	964.07760	0.96408	1,022.952	17.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	4.28290	0.00428	5.48360	0.00548	4.283	20.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,613.38290	1.61338	1,551.98360	1.55198	1,613.383	20.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	748.65110	0.74865	810.25550	0.81026	748.651	13.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	7.75110	0.00775	6.75550	0.00676	7.751	13.08	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	653.34770	0.65335	714.23730	0.71424	653.348	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	12.44770	0.01245	10.73730	0.01074	12.448	12.80	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	3.34250	0.00334	4.28320	0.00428	3.343	20.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,762.44250	1.76244	1,700.78320	1.70078	1,762.443	20.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,040.94870	2.04095	2,103.54740	2.10355	2,040.949	19.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04870	0.00005	0.04740	0.00005	0.049	19.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.35570	9.35570	9.41890	9.41890		13.70	935,570.00	100	61,661.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	513.42360	0.51342	561.01510	0.56102	513.424	13.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	157.72360	0.15772	142.11510	0.14212	157.724	13.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	397.76450	0.39776	439.19580	0.43920	397.764	13.45	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	242.06450	0.24206	220.29580	0.22030	242.065	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	324.87870	0.32488	361.48890	0.36149	324.879	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	319.17870	0.31918	292.58890	0.29259	319.179	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	304.80090	0.30480	338.11880	0.33812	304.801	13.85	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	349.10090	0.34910	319.21880	0.31922	349.101	13.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	694.96920	0.69497	750.74300	0.75074	694.969	13.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	89.26920	0.08927	81.84300	0.08184	89.269	13.17	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	221.41530	0.22142	247.15140	0.24715	221.415	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	515.71530	0.51572	478.25140	0.47825	515.715	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	218.61090	0.21861	244.06910	0.24407	218.611	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	522.91090	0.52291	485.16910	0.48517	522.911	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	347.88980	0.34789	386.10990	0.38611	347.890	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	292.18980		0.29219	267.20990	0.26721	292.190	13.62	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	162.20640		0.16221	181.31410	0.18131	162.206	15.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	706.50640		0.70651	662.41410	0.66241	706.506	15.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	114.44180		0.11444	128.08480	0.12808	114.442	16.44	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	958.74180		0.95874	909.18480	0.90918	958.742	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	224.25720		0.22426	250.27310	0.25027	224.257	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	508.55720		0.50856	471.37310	0.47137	508.557	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	100.23490		0.10023	112.12550	0.11213	100.235	16.85	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,064.53490		1.06453	1,013.22550	1.01323	1,064.535	16.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	51.98500		0.05199	57.77880	0.05778	51.985	19.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,696.28500		1.69629	1,638.87880	1.63888	1,696.285	19.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	172.26750		0.17227	192.46830	0.19247	172.268	15.24	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	666.56750		0.66657	623.56830	0.62357	666.568	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,059.03080		2.05903	2,122.13130	2.12213	2,059.031	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.33080		0.00333	3.23130	0.00323	3.331	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	905.07010		0.90507	964.16390	0.96416	905.070	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	49.37010		0.04937	45.26390	0.04526	49.370	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	735.39770		0.73540	791.95950	0.79196	735.398	13.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	79.69770		0.07970	73.05950	0.07306	79.698	13.24	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.46240		9.46240	9.52600	9.52600		14.34	0.00	0	23,403.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	717.99230		0.71799	768.74330	0.76874	717.992	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	183.49230		0.18349	170.64330	0.17064	183.492	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	683.61170		0.68361	733.41310	0.73341	683.612	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	199.11170		0.19911	185.31310	0.18531	199.112	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	651.92070		0.65192	698.95810	0.69896	651.921	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	217.42070		0.21742	200.85810	0.20086	217.421	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	555.89650		0.55590	597.27100	0.59727	555.897	13.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	293.49650		0.29350	271.27100	0.27127	293.497	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	737.56470		0.73756	788.82960	0.78883	737.565	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	175.16470		0.17516	162.82960	0.16283	175.165	13.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	348.62000		0.34862	376.98330	0.37698	348.620	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	586.22000		0.58622	550.98330	0.55098	586.220	14.99	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	318.44180		0.31844	344.69840	0.34470	318.442	15.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	656.04180		0.65604	618.69840	0.61870	656.042	15.26	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	668.70650		0.66871	718.07420	0.71807	668.706	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	206.30650		0.20631	192.07420	0.19207	206.307	13.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	208.12110		0.20812	225.15660	0.22516	208.121	16.65	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,045.72110		1.04572	999.15660	0.99916	1,045.721	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	123.17540		0.12318	132.97910	0.13298	123.175	18.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,660.77540		1.66078	1,606.97910	1.60698	1,660.775	18.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	351.80760		0.35181	380.38790	0.38039	351.808	14.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	579.40760		0.57941	544.38790	0.54439	579.408	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,499.91520		1.49992	1,561.67800	1.56168	1,499.915	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	37.51520		0.03752	35.67800	0.03568	37.515	14.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	847.38730		0.84739	901.21170	0.90121	847.387	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	134.98730		0.13499	125.21170	0.12521	134.987	13.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	213.23490		0.21323	230.69530	0.23070	213.235	16.57	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,020.83490		1.02083	974.69530	0.97470	1,020.835	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,075.78120		2.07578	2,138.89040	2.13889	2,075.781	16.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	13.38120		0.01338	12.89040	0.01289	13.381	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.57610		9.57610	9.64070	9.64070		15.01	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,456.69450		1.45669	1,518.04210	1.51804	1,456.695	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	80.59450		0.08059	77.34210	0.07734	80.594	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,039.37880		1.03938	1,092.61740	1.09262	1,039.379	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	163.27880		0.16328	151.91740	0.15192	163.279	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	538.98440		0.53898	573.03820	0.57304	538.984	15.10	0.00	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	552.88440		0.55288	522.33820	0.52234	552.884	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	535.15460		0.53515	568.95210	0.56895	535.155	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	559.05460		0.55905	528.25210	0.52825	559.055	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,914.52860		1.91453	1,977.35130	1.97735	1,914.529	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	38.42860		0.03843	36.65130	0.03665	38.429	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	292.58660		0.29259	311.68190	0.31168	292.587	17.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,216.48660		1.21649	1,170.98190	1.17098	1,216.487	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	217.82260		0.21782	231.86930	0.23187	217.823	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,641.72260		1.64172	1,591.16930	1.59117	1,641.723	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	690.64990		0.69065	731.00690	0.73101	690.650	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	364.54990		0.36455	340.30690	0.34031	364.550	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	531.35420		0.53135	564.89610	0.56490	531.354	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	565.25420		0.56525	534.19610	0.53420	565.254	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.65100		9.65100	9.71300	9.71300		15.57	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	658.42490		0.65842	693.34240	0.69334	658.425	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	607.42490		0.60742	580.34240	0.58034	607.425	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	654.47500		0.65448	689.22830	0.68923	654.475	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	613.47500		0.61347	586.22830	0.58623	613.475	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	662.40530		0.66241	697.48330	0.69748	662.405	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	601.40530		0.60141	574.48330	0.57448	601.405	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.74210		9.74210	9.80390	9.80390		16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,446.53050		1.44653	1,500.52650	1.50053	1,446.530	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	254.43050		0.25443	246.62650	0.24663	254.430	14.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	847.93660		0.84794	885.74890	0.88575	847.937	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	705.83660		0.70584	681.84890	0.68185	705.837	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,884.35600		1.88436	1,942.24430	1.94224	1,884.356	15.32	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	142.25600		0.14226	138.34430	0.13834	142.256	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,522.42490		1.52242	1,577.26050	1.57726	1,522.425	14.98	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
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	230.32490		0.23032	223.36050	0.22336	230.325	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,484.25720		1.48426	1,538.68040	1.53868	1,484.257	14.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	242.15720		0.24216	234.78040	0.23478	242.157	14.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.60290		10.60290	10.66410	10.66410		17.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,890.15050		1.89015	1,941.08900	1.94109	1,890.150	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	437.25050		0.43725	426.98900	0.42699	437.251	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,858.34770		1.85835	1,908.80730	1.90881	1,858.348	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	455.44770		0.45545	444.70730	0.44471	455.448	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,826.98770		1.82699	1,876.95480	1.87695	1,826.988	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	474.08770		0.47409	462.85480	0.46285	474.088	15.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.24090		9.24090	9.30350	9.30350		12.56	110,890.80	12	920.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	52,423.76210		0.52424	58,341.06880	0.58341	52,423.762	12.41	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	2,333.76210		0.02334	1,991.06880	0.01991	2,333.762	12.41	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	51,526.96950		0.51527	57,427.87280	0.57428	51,526.970	12.38	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	2,436.96950		0.02437	2,077.87280	0.02078	2,436.970	12.38	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,634.17690		0.50634	56,517.96610	0.56518	50,634.177	12.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	2,544.17690		0.02544	2,167.96610	0.02168	2,544.177	12.36	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.35570		9.35570	9.41890	9.41890		13.70	0.00	0	13.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	58,672.29880		0.58672	63,992.93570	0.63993	58,672.299	12.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,102.29880		0.12102	11,102.93570	0.11103	12,102.299	12.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	57,929.27450		0.57929	63,229.25520	0.63229	57,929.275	12.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,359.27450		0.12359	11,339.25520	0.11339	12,359.274	12.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	57,245.36350		0.57245	62,469.50130	0.62470	57,245.363	12.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,675.36350		0.12675	11,579.50130	0.11580	12,675.364	12.99	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.46240		9.46240	9.52600	9.52600		14.34	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	42,247.53600		0.42248	45,582.32630	0.45582	42,247.536	14.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	45,007.53600		0.45008	41,982.32630	0.41982	45,007.536	14.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	41,861.08720		0.41861	45,153.23570	0.45153	41,861.087	14.47	0.00	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	45,621.08720		0.45621	42,553.23570	0.42553	45,621.087	14.47		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	41,478.28370		0.41478	44,746.67560	0.44747	41,478.284	14.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	46,238.28370		0.46238	43,146.67560	0.43147	46,238.284	14.50		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.10520		14.10520	14.21520	14.21520		11.13		2,200,411.20	156	18,140.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,106.82490		2.10682	2,216.82970	2.21683	2,106.825	17.23		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.62490		0.00162	1.62970	0.00163	1.625	17.23		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,121.95660		1.12196	1,231.13390	1.23113	1,121.957	13.77		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	16.75660		0.01676	15.93390	0.01593	16.757	13.77		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	425.79660		0.42580	513.13200	0.51313	425.797	11.32		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	110.59660		0.11060	87.93200	0.08793	110.597	11.32		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	143.31930		0.14332	193.54410	0.19354	143.319	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	378.11930		0.37812	318.34410	0.31834	378.119	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	47.96220		0.04796	73.48210	0.07348	47.962	12.08		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	742.76220		0.74276	658.28210	0.65828	742.762	12.08		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	418.75350		0.41875	505.61510	0.50562	418.753	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	113.55350		0.11355	90.41510	0.09042	113.554	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	411.76880		0.41177	498.14880	0.49815	411.769	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	116.56880		0.11657	92.94880	0.09295	116.569	11.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	21.51350		0.02151	29.47090	0.02947	21.513	14.24		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,216.31350		1.21631	1,114.27090	1.11427	1,216.314	14.24		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	125.40470		0.12540	171.88400	0.17188	125.405	11.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	420.20470		0.42020	356.68400	0.35668	420.205	11.53		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	69.67760		0.06968	102.15190	0.10215	69.678	11.87		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	614.47760		0.61448	536.95190	0.53695	614.478	11.87		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.27430		14.27430	14.38550	14.38550		12.34		0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	274.44100		0.27444	316.29120	0.31629	274.441	13.12		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	760.14100		0.76014	690.79120	0.69079	760.141	13.12		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	280.02510		0.28003	322.54520	0.32255	280.025	13.09		0.00	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	745.72510		0.74573	677.04520	0.67705	745.725	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	277.22130		0.27722	319.40390	0.31940	277.221	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	752.92130		0.75292	683.90390	0.68390	752.921	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.43340		14.43340	14.54590	14.54590		12.94	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	424.50590		0.42451	467.10340	0.46710	424.506	13.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	901.10590		0.90111	831.20340	0.83120	901.106	13.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	430.54290		0.43054	473.65920	0.47366	430.543	13.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	887.14290		0.88714	817.75920	0.81776	887.143	13.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	427.51360		0.42751	470.37230	0.47037	427.514	13.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	894.11360		0.89411	824.47230	0.82447	894.114	13.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.60520		14.60520	14.72010	14.72010		13.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	881.81960		0.88182	944.86580	0.94487	881.820	13.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	586.61960		0.58662	534.76580	0.53477	586.620	13.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	891.71810		0.89172	955.29470	0.95529	891.718	13.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	576.51810		0.57652	525.19470	0.52519	576.518	13.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	886.75450		0.88675	950.07110	0.95007	886.754	13.27	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	581.55450		0.58155	529.97110	0.52997	581.554	13.27	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09300		0.09300	0.09370	0.09370		22.44	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	464.12190		0.00464	516.69640	0.00517	464.122	21.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	164.12190		0.00164	146.69640	0.00147	164.122	21.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	86.48260		0.00086	104.14800	0.00104	86.483	22.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	786.48260		0.00786	734.14800	0.00734	786.483	22.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	11.82820		0.00012	15.28820	0.00015	11.828	24.38	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,711.82820		0.01712	1,645.28820	0.01645	1,711.828	24.38	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09420		0.09420	0.09490	0.09490		20.79	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	695.47900		0.00695	748.07970	0.00748	695.479	19.66	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	275.47900		0.00275	258.07970	0.00258	275.479	19.66	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	269.05770		0.00269	297.37730	0.00297	269.058	20.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	849.05770		0.00849	807.37730	0.00807	849.058	20.79	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	100.88060		0.00101	114.25590	0.00114	100.881	22.55	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,680.88060		0.01681	1,624.25590	0.01624	1,680.881	22.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.01090		12.01090	12.11420	12.11420		11.84	17,632,001.20	1,468	69,702.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	638.96620		0.63897	738.03160	0.73803	638.966	11.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	28.06620		0.02807	23.83160	0.02383	28.066	11.58	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	398.54080		0.39854	481.87720	0.48188	398.541	11.71	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	87.64080		0.08764	67.67720	0.06768	87.641	11.71	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	330.84480		0.33084	408.28810	0.40829	330.845	11.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	119.94480		0.11994	94.08810	0.09409	119.945	11.75	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	175.56460		0.17556	228.39360	0.22839	175.565	12.08	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	264.66460		0.26466	214.19360	0.21419	264.665	12.08	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	140.60580		0.14061	186.34540	0.18635	140.606	12.33	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	329.70580		0.32971	272.14540	0.27215	329.706	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	69.60250		0.06960	97.44760	0.09745	69.603	13.05	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	558.70250		0.55870	483.24760	0.48325	558.703	13.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	769.76550		0.76977	870.10860	0.87011	769.766	12.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	18.86550		0.01887	15.90860	0.01591	18.865	12.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	50.81800		0.05082	72.64850	0.07265	50.818	13.38	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	669.91800		0.66992	588.44850	0.58845	669.918	13.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	38.17100		0.03817	55.39550	0.05540	38.171	13.71	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	777.27100		0.77727	691.19550	0.69120	777.271	13.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	788.73120		0.78873	889.21490	0.88921	788.731	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	17.83120		0.01783	15.01490	0.01501	17.831	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	779.24080		0.77924	879.65560	0.87966	779.241	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	18.34080		0.01834	15.45560	0.01546	18.341	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.16880		12.16880	12.27320	12.27320		13.01	0.00	0	17,711.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	430.80650		0.43081	491.51440	0.49151	430.807	12.96	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	362.00650		0.36201	318.31440	0.31831	362.007	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	365.82840		0.36583	417.22950	0.41723	365.828	13.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	447.02840		0.44703	394.02950	0.39403	447.028	13.20	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	328.50270		0.32850	376.11400	0.37611	328.503	13.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	509.70270		0.50970	452.91400	0.45291	509.703	13.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	191.36710		0.19137	222.12190	0.22212	191.367	14.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	872.56710		0.87257	798.92190	0.79892	872.567	14.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	476.24340		0.47624	540.49230	0.54049	476.243	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	317.44340		0.31744	277.29230	0.27729	317.443	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	761.17680		0.76118	846.47990	0.84648	761.177	12.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	142.37680		0.14238	123.27990	0.12328	142.377	12.51	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	486.79860		0.48680	551.82910	0.55183	486.799	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	307.99860		0.30800	268.62910	0.26863	307.999	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	481.50020		0.48150	546.14010	0.54614	481.500	12.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	312.70020		0.31270	272.94010	0.27294	312.700	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.31720		12.31720	12.42270	12.42270		13.71	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,244.58090		1.24458	1,334.03580	1.33404	1,244.581	13.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	127.38090		0.12738	111.33580	0.11134	127.381	13.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,053.93160		1.05393	1,138.55150	1.13855	1,053.932	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	179.73160		0.17973	158.85150	0.15885	179.732	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,016.46520		1.01647	1,099.99660	1.10000	1,016.465	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	192.26520		0.19227	170.29660	0.17030	192.265	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	979.64250		0.97964	1,062.05050	1.06205	979.643	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	205.44250		0.20544	182.35050	0.18235	205.443	13.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.47760		12.47760	12.58490	12.58490		14.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	661.05420		0.66105	720.21560	0.72022	661.054	14.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	683.45420		0.68345	635.31560	0.63532	683.454	14.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	657.05140		0.65705	715.87520	0.71588	657.051	14.28	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
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	689.45140		0.68945	640.97520	0.64098	689.451	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	665.07620		0.66508	724.58510	0.72459	665.076	14.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	677.47620		0.67748	629.68510	0.62969	677.476	14.25	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.15255		118.15255	118.15988	118.15988			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,738.88000		4.73888	4,746.21000	4.74621	4,738.880		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			118.64211		118.64211	118.64959	118.64959			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	652.11000		0.65211	659.59000	0.65959	652.110		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	642.11000		0.64211	649.59000	0.64959	642.110		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	632.11000		0.63211	639.59000	0.63959	632.110		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			114.76869		114.76869	114.76693	114.76693			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,164.21000		3.16421	3,162.45000	3.16245	3,164.210		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			115.08088		115.08088	115.07891	115.07891			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	90.88000		0.09088	88.91000	0.08891	90.880		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	80.88000		0.08088	78.91000	0.07891	80.880		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	70.88000		0.07088	68.91000	0.06891	70.880		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			119.62112		119.62112	119.31671	119.31671			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,023.30000		2.02330	1,718.89000	1.71889	2,023.300		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			119.86417		119.86417	119.55580	119.55580				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	874.17000		0.87417	565.80000	0.56580	874.170			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	864.17000		0.86417	555.80000	0.55580	864.170			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	854.17000		0.85417	545.80000	0.54580	854.170			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			507.71600		507.71600	509.09800	509.09800				0.00	0	10.00
AL7T	On 01/08/2013	Index Future			514.33100		514.33100	515.73100	515.73100				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			521.69300		521.69300	523.11500	523.11500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			453.87000		453.87000	455.35300	455.35300				0.00	0	771.00
ALBI	On 01/08/2013	Index Future			459.78300		459.78300	461.28500	461.28500				0.00	0	333.00
ALBI	On 07/11/2013	Index Future			466.36400		466.36400	467.89000	467.89000				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.44710		9.44710	9.50810	9.50810		8.41		141,706.50	15	11,828.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	699.45990		0.69946	758.81920	0.75882	699.460	13.22		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	12.35990		0.01236	10.71920	0.01072	12.360	13.22		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	718.65510		0.71866	778.13580	0.77814	718.655	13.34		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	11.55510		0.01156	10.03580	0.01004	11.555	13.34		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	709.05040		0.70905	768.47140	0.76847	709.050	13.28		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	11.95040		0.01195	10.37140	0.01037	11.950	13.28		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.50100		9.50100	9.56120	9.56120		9.48		0.00	0	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	340.62380		0.34062	386.87800	0.38688	340.624	9.57		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	139.62380		0.13962	125.67800	0.12568	139.624	9.57		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	55.73730		0.05574	61.82300	0.06182	55.737	12.07		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	854.73730		0.85474	800.62300	0.80062	854.737	12.07		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	657.64260		0.65764	715.48450	0.71548	657.643	10.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	56.64260		0.05664	54.28450	0.05428	56.643	10.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	648.30490		0.64830	706.09550	0.70610	648.305	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	57.30490		0.05730	54.89550	0.05490	57.305	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,037.52730		1.03753	1,095.09900	1.09510	1,037.527	13.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	36.52730		0.03653	33.89900	0.03390	36.527	13.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	751.70790		0.75171	809.96810	0.80997	751.708	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	50.70790		0.05071	48.76810	0.04877	50.708	11.60	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	666.99520		0.66700	724.88390	0.72488	666.995	10.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	55.99520		0.05600	53.68390	0.05368	55.995	10.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.55170		9.55170	9.61090	9.61090		10.36	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	78.24360		0.07824	85.58030	0.08558	78.244	12.56	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,126.54360		1.12654	1,074.68030	1.07468	1,126.544	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	354.43840		0.35444	387.83690	0.38784	354.438	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	272.73840		0.27274	246.93690	0.24694	272.738	10.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	349.48610		0.34949	382.57140	0.38257	349.486	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	277.78610		0.27779	251.67140	0.25167	277.786	10.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	296.15960		0.29616	323.42190	0.32342	296.160	10.48	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	344.45960		0.34446	312.52190	0.31252	344.460	10.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	1,019.78200		1.01978	1,076.29980	1.07630	1,019.782	12.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	68.08200		0.06808	65.39980	0.06540	68.082	12.49	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	359.43990		0.35944	393.15470	0.39315	359.440	10.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	267.73990		0.26774	242.25470	0.24225	267.740	10.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60490		9.60490	9.66390	9.66390		10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	440.14660		0.44015	472.54790	0.47255	440.147	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	345.24660		0.34525	318.64790	0.31865	345.247	10.84	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	449.90120		0.44990	482.80740	0.48281	449.901	10.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	335.00120		0.33500	308.90740	0.30891	335.001	10.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	445.00460		0.44500	477.65470	0.47765	445.005	10.83	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	340.10460		0.34010	313.75470	0.31375	340.105	10.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.14200		10.14200	10.18180	10.18180		12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,986.82920		2.98683	3,026.92040	3.02692	2,986.829	15.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.82920		0.09483	95.12040	0.09512	94.829	15.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,938.53780		2.93854	2,978.63800	2.97864	2,938.538	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.53780		0.09654	96.83800	0.09684	96.538	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,890.26790		2.89027	2,930.37940	2.93038	2,890.268	15.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.26790		0.09827	98.57940	0.09858	98.268	15.30	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98570		8.98570	9.05730	9.05730		10.14	0.00	0	37.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	154.78930		0.15479	198.47650	0.19848	154.789	10.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	119.08930		0.11909	91.17650	0.09118	119.089	10.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	149.38820		0.14939	192.23200	0.19223	149.388	10.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	123.68820		0.12369	94.93200	0.09493	123.688	10.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	160.30620		0.16031	204.82900	0.20483	160.306	10.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	114.60620		0.11461	87.52900	0.08753	114.606	10.19	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.07800		9.07800	9.14990	9.14990		11.62	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	261.31340		0.26131	303.00540	0.30301	261.313	11.70	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	273.31340		0.27331	243.10540	0.24311	273.313	11.70	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	257.06120		0.25706	297.81770	0.29782	257.061	11.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	279.06120		0.27906	247.91770	0.24792	279.061	11.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	252.86580		0.25287	292.69090	0.29269	252.866	11.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	284.86580		0.28487	252.79090	0.25279	284.866	11.75	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.19140		0.19140	0.21190	0.21190			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			105.19530		105.19530	121.67060	121.67060			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			20.75100		20.75100	26.12560	26.12560			0.00	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			2,644.80290		2,644.80290	-550.67940	-550.67940			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			4,271.01470		4,271.01470	-1,940.10600	-1,940.10600			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			20.75100		20.75100	26.12560	26.12560			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			175.03510		175.03510	131.60440	131.60440			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			198.34770		198.34770	229.65950	229.65950			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			49.26820		49.26820	41.85350	41.85350			0.00	0	20,000.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00010		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	0.00000	0.00000	10.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.75650		9.75650	9.88370	9.88370		12.18	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	302.79670		0.30280	400.62590	0.40063	302.797	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	86.29670		0.08630	56.92590	0.05693	86.297	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	296.08310		0.29608	393.00810	0.39301	296.083	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	89.58310		0.08958	59.30810	0.05931	89.583	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	289.45490		0.28945	385.46350	0.38546	289.455	12.07	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	92.95490		0.09295	61.76350	0.06176	92.955	12.07	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.88950		9.88950	10.01850	10.01850		13.49	247,237.50	25	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	358.29060		0.35829	430.29970	0.43030	358.291	13.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	308.79060		0.30879	251.79970	0.25180	308.791	13.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	353.51210		0.35351	424.87860	0.42488	353.512	13.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	314.01210		0.31401	256.37860	0.25638	314.012	13.44		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	348.78450		0.34878	419.50390	0.41950	348.784	13.45		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	319.28450		0.31928	261.00390	0.26100	319.285	13.45		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	11.91	Call	562.05060		0.56205	563.16210	0.56316	562.051	13.05		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	396.35060		0.39635	397.46210	0.39746	396.351	13.05		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	572.05360		0.57205	573.15960	0.57316	572.054	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	386.35360		0.38635	387.45960	0.38746	386.354	13.03		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	567.03280		0.56703	568.14160	0.56814	567.033	13.04		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	391.33280		0.39133	392.44160	0.39244	391.333	13.04		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.69970		9.69970	9.88000	9.88000		11.98		0.00	3,500	3,500.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	67.20810		0.06721	0.00000	0.00000	67.208	12.31		0.00	5,000	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	117.50810		0.11751	0.00000	0.00000	117.508	12.31		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	34.28750		0.03429	0.00000	0.00000	34.288	13.09		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	204.58750		0.20459	0.00000	0.00000	204.588	13.09		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	32.34750		0.03235	0.00000	0.00000	32.348	13.16		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Put	212.64750		0.21265	0.00000	0.00000	212.648	13.16		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	30.50850		0.03051	0.00000	0.00000	30.508	13.22		0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	220.80850		0.22081	0.00000	0.00000	220.808	13.22		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry			7.76200		7.76200	7.80000	7.80000		11.46		0.00	10,000	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.76	Call	54.00680		0.05401	0.00000	0.00000	54.007	11.56		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.76	Put	52.00680		0.05201	0.00000	0.00000	52.007	11.56		0.00	10,000	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.79	Call	41.63120		0.04163	0.00000	0.00000	41.631	11.86		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.79	Put	69.63120		0.06963	0.00000	0.00000	69.631	11.86		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Call	38.06500		0.03807	0.00000	0.00000	38.065	11.97		0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Put	76.06500		0.07606	0.00000	0.00000	76.065	11.97		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 02/05/2013	Any day expiry	7.81	Call	34.75880		0.03476	0.00000	0.00000	34.759	12.07	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.81	Put	82.75880		0.08276	0.00000	0.00000	82.759	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.18180		9.18180	9.24280	9.24280		13.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,181.80000		1.18180	1,242.80000	1.24280	1,181.800	31.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	31.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,081.80000		1.08180	1,142.80000	1.14280	1,081.800	32.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	32.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	981.80020		0.98180	1,042.80010	1.04280	981.800	34.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00020		0.00000	0.00010	0.00000	0.000	34.45	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	165.40110		0.16540	226.48760	0.22649	165.401	16.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	3.60110		0.00360	3.68760	0.00369	3.601	16.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	146.78280		0.14678	207.51380	0.20751	146.783	16.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	4.98280		0.00498	4.71380	0.00471	4.983	16.19	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	137.64530		0.13765	198.12570	0.19813	137.645	16.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	5.84530		0.00585	5.32570	0.00533	5.845	16.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	128.64330		0.12864	188.81340	0.18881	128.643	15.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	6.84330		0.00684	6.01340	0.00601	6.843	15.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	3.87210		0.00387	14.61630	0.01462	3.872	16.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	172.07210		0.17207	121.81630	0.12182	172.072	16.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	0.49450		0.00049	2.34890	0.00235	0.495	20.48	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	328.69450		0.32869	269.54890	0.26955	328.694	20.48	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.18500		9.18500	9.24720	9.24720		12.43	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	85.71120		0.08571	134.50930	0.13451	85.711	12.92	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	40.71120		0.04071	27.30930	0.02731	40.711	12.92	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	79.32880		0.07933	127.00350	0.12700	79.329	12.84	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	44.32880		0.04433	29.80350	0.02980	44.329	12.84	0.00	0	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	73.19230		0.07319	119.68140	0.11968	73.192	12.76	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	48.19230		0.04819	32.48140	0.03248	48.192	12.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry			9.22000		9.22000	9.28250	9.28250		12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	243.46860		0.24347	291.92490	0.29192	243.469	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	63.46860		0.06347	49.42490	0.04942	63.469	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	236.55540		0.23656	284.49430	0.28449	236.555	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	66.55540		0.06656	51.99430	0.05199	66.555	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	229.74820		0.22975	277.15990	0.27716	229.748	12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	69.74820		0.06975	54.65990	0.05466	69.748	12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	89.06410		0.08906	113.38850	0.11339	89.064	12.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	219.06410		0.21906	180.88850	0.18089	219.064	12.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	50.93040		0.05093	66.69990	0.06670	50.930	13.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	340.93040		0.34093	294.19990	0.29420	340.930	13.55	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	36.91300		0.03691	49.04660	0.04905	36.913	13.97	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	416.91300		0.41691	366.54660	0.36655	416.913	13.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,120.26710		1.12027	1,182.73890	1.18274	1,120.267	14.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.26710		0.00027	0.23890	0.00024	0.267	14.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,020.48220		1.02048	1,082.91490	1.08291	1,020.482	14.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.48220		0.00048	0.41490	0.00041	0.482	14.50	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	970.64700		0.97065	1,033.04670	1.03305	970.647	14.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.64700		0.00065	0.54670	0.00055	0.647	14.27	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.24820		9.24820	9.31090	9.31090		12.55	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	161.50030		0.16150	194.24890	0.19425	161.500	12.74	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	213.30030		0.21330	183.34890	0.18335	213.300	12.74	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	157.64190		0.15764	189.84850	0.18985	157.642	12.78	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	219.44190		0.21944	188.94850	0.18895	219.442	12.78	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	328.80880		0.32881	378.73340	0.37873	328.809	12.36	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	80.60880		0.08061	67.83340	0.06783	80.609	12.36	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	165.44120		0.16544	199.18070	0.19918	165.441	12.70	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	207.24120		0.20724	178.28070	0.17828	207.241	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 21/06/2013	Any day expiry			9.24950		9.24950	9.31210	9.31210		12.57	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	324.48420		0.32448	373.92930	0.37393	324.484	12.40	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	84.98420		0.08498	71.82930	0.07183	84.984	12.40	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	338.33190		0.33833	388.60390	0.38860	338.332	12.38	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	78.83190		0.07883	66.50390	0.06650	78.832	12.38	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	331.36790		0.33137	381.22990	0.38123	331.368	12.39	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	81.86790		0.08187	69.12990	0.06913	81.868	12.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.25560		9.25560	9.31830	9.31830		12.60	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	315.60630		0.31561	363.96790	0.36397	315.606	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	100.00630		0.10001	85.66790	0.08567	100.006	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	309.08620		0.30909	357.02230	0.35702	309.086	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	103.48620		0.10349	88.72230	0.08872	103.486	12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	302.64660		0.30265	350.15280	0.35015	302.647	12.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	107.04660		0.10705	91.85280	0.09185	107.047	12.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	156.28570		0.15629	187.39720	0.18740	156.286	12.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	250.68570		0.25069	219.09720	0.21910	250.686	12.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	107.68610		0.10769	131.35290	0.13135	107.686	13.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	362.08610		0.36209	323.05290	0.32305	362.086	13.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	87.03810		0.08704	107.07140	0.10707	87.038	13.90	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	431.43810		0.43144	388.77140	0.38877	431.438	13.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,158.05440		1.15805	1,220.60480	1.22060	1,158.054	14.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.45440		0.00245	2.30480	0.00230	2.454	14.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,059.12950		1.05913	1,121.59050	1.12159	1,059.129	14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	3.52950		0.00353	3.29050	0.00329	3.529	14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,009.83310		1.00983	1,072.23140	1.07223	1,009.833	13.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	4.23310		0.00423	3.93140	0.00393	4.233	13.83	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.28720		9.28720	9.35030	9.35030		12.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	275.10610		0.27511	315.84650	0.31585	275.106	12.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	197.90610		0.19791	175.54650	0.17555	197.906	12.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	94.05840		0.09406	110.40140	0.11040	94.058	14.82	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	606.85840		0.60686	560.10140	0.56010	606.858	14.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	285.60210		0.28560	327.17050	0.32717	285.602	12.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	188.40210		0.18840	166.87050	0.16687	188.402	12.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	280.32040		0.28032	321.47390	0.32147	280.320	12.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	193.12040		0.19312	171.17390	0.17117	193.120	12.86	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.29210		9.29210	9.35520	9.35520		13.09	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	382.93730		0.38294	430.51730	0.43052	382.937	12.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	130.83730		0.13084	115.31730	0.11532	130.837	12.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	376.63950		0.37664	423.85730	0.42386	376.639	12.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	134.53950		0.13454	118.65730	0.11866	134.540	12.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	370.40850		0.37041	417.25910	0.41726	370.408	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	138.30850		0.13831	122.05910	0.12206	138.309	12.80	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	221.04380		0.22104	254.16710	0.25417	221.044	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	278.94380		0.27894	248.96710	0.24897	278.944	13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	167.12530		0.16713	193.89580	0.19390	167.125	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	385.02530		0.38503	348.69580	0.34870	385.025	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	142.68480		0.14268	166.23500	0.16624	142.685	14.15	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	450.58480		0.45058	411.03500	0.41103	450.585	14.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,199.14860		1.19915	1,261.75710	1.26176	1,199.149	14.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	7.04860		0.00705	6.55710	0.00656	7.049	14.36	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,101.78180		1.10178	1,164.17540	1.16418	1,101.782	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	9.68180		0.00968	8.97540	0.00898	9.682	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,053.42480		1.05342	1,115.67960	1.11568	1,053.425	13.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	11.32480		0.01132	10.47960	0.01048	11.325	13.89	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.29820		9.29820	9.36140	9.36140		13.15	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	363.03800		0.36304	408.68540	0.40869	363.038	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry	9.09	Put	154.83800		0.15484	137.28540	0.13729	154.838	12.89	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	357.09090		0.35709	402.36940	0.40237	357.091	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	158.89090		0.15889	140.96940	0.14097	158.891	12.91	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	351.20750		0.35121	396.11460	0.39611	351.208	12.92	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	163.00750		0.16301	144.71460	0.14471	163.008	12.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.33000		9.33000	9.39320	9.39320		13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	302.25620		0.30226	339.68440	0.33968	302.256	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	282.25620		0.28226	256.48440	0.25648	282.256	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	142.05030		0.14205	160.99110	0.16099	142.050	15.15	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	652.05030		0.65205	607.79110	0.60779	652.050	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	311.58000		0.31158	349.71010	0.34971	311.580	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	271.58000		0.27158	246.51010	0.24651	271.580	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	306.89150		0.30689	344.66850	0.34467	306.892	13.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	276.89150		0.27689	251.46850	0.25147	276.892	13.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	335.86700		0.33587	375.74810	0.37575	335.867	13.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	245.86700		0.24587	222.54810	0.22255	245.867	13.37	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	226.34660		0.22635	255.09940	0.25510	226.347	14.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	406.34660		0.40635	371.89940	0.37190	406.347	14.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	199.07470		0.19907	224.96170	0.22496	199.075	14.36	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	469.07470		0.46907	431.76170	0.43176	469.075	14.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,148.66620		1.14867	1,210.75100	1.21075	1,148.666	14.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.66620		0.01867	17.55100	0.01755	18.666	14.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,101.02440		1.10102	1,162.93650	1.16294	1,101.024	14.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	21.02440		0.02102	19.73650	0.01974	21.024	14.06	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.36420		9.36420	9.42750	9.42750		13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	361.08320		0.36108	399.74000	0.39974	361.083	13.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	296.88320		0.29688	272.24000	0.27224	296.883	13.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	356.36030		0.35636	394.76460	0.39476	356.360	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Put	302.16030		0.30216	277.26460	0.27726	302.160	13.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	176.61530		0.17662	196.87670	0.19688	176.615	15.36	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	692.41530		0.69242	649.37670	0.64938	692.415	15.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	370.68110		0.37068	409.84100	0.40984	370.681	13.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	286.48110		0.28648	262.34100	0.26234	286.481	13.62	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	365.85830		0.36586	404.76540	0.40477	365.858	13.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	291.65830		0.29166	267.26540	0.26727	291.658	13.64	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.36790		9.36790	9.43120	9.43120		13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	282.88340		0.28288	312.92520	0.31293	282.883	14.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	424.98340		0.42498	391.72520	0.39173	424.983	14.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	253.46090		0.25346	281.09570	0.28110	253.461	14.51	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	485.56090		0.48556	449.89570	0.44990	485.561	14.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	391.43480		0.39143	431.37720	0.43138	391.435	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	273.53480		0.27353	250.17720	0.25018	273.535	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	386.45280		0.38645	426.14830	0.42615	386.453	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	278.55280		0.27855	254.94830	0.25495	278.553	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,196.45610		1.19646	1,258.56490	1.25856	1,196.456	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	28.55610		0.02856	27.36490	0.02736	28.556	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,149.44020		1.14944	1,211.40050	1.21140	1,149.440	14.19	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	31.54020		0.03154	30.20050	0.03020	31.540	14.19	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	396.46710		0.39647	436.65630	0.43666	396.467	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	268.56710		0.26857	245.45630	0.24546	268.567	13.59	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.39970		9.39970	9.46300	9.46300		13.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	364.75760		0.36476	400.02250	0.40002	364.758	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	375.05760		0.37506	347.02250	0.34702	375.058	14.01	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	341.58550		0.34159	374.08630	0.37409	341.586	14.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	411.88550		0.41189	381.08630	0.38109	411.886	14.18	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	181.03650		0.18104	199.38290	0.19938	181.037	15.99	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	10.07	Put	851.33650		0.85134	806.38290	0.80638	851.336	15.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	373.09650		0.37310	409.19410	0.40919	373.097	13.96	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	363.39650		0.36340	336.19410	0.33619	363.397	13.96	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	368.77070		0.36877	404.58490	0.40458	368.771	13.98	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	369.07070		0.36907	341.58490	0.34158	369.071	13.98	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.40700		9.40700	9.47030	9.47030		14.00	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	363.38170		0.36338	397.24300	0.39724	363.382	14.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	396.38170		0.39638	366.94300	0.36694	396.382	14.11	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	359.50990		0.35951	392.83480	0.39283	359.510	14.14	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	402.50990		0.40251	372.53480	0.37253	402.510	14.14	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	306.27620		0.30628	335.57040	0.33557	306.276	14.57	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	499.27620		0.49928	465.27040	0.46527	499.276	14.57	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,199.16100		1.19916	1,260.46210	1.26046	1,199.161	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	42.16100		0.04216	40.16210	0.04016	42.161	14.26	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	367.29270		0.36729	401.69650	0.40170	367.293	14.09	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	390.29270		0.39029	361.39650	0.36140	390.293	14.09	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.44310		9.44310	9.50670	9.50670		14.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	411.45970		0.41146	446.32610	0.44633	411.460	14.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	418.35970		0.41836	389.62610	0.38963	418.360	14.29	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	419.86470		0.41986	455.24550	0.45525	419.865	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	406.76470		0.40676	378.54550	0.37855	406.765	14.24	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	415.64410		0.41564	450.76740	0.45077	415.644	14.27	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	412.54410		0.41254	384.06740	0.38407	412.544	14.27	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.55540		9.55540	9.61980	9.61980		14.92	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	746.67570		0.74668	791.78340	0.79178	746.676	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	281.27570		0.28128	261.98340	0.26198	281.276	13.97	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	741.07950		0.74108	785.40250	0.78540	741.079	13.99	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	285.67950		0.28568	265.60250	0.26560	285.680	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.11	Call	735.52390		0.73552	779.62670	0.77963	735.524	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	290.12390		0.29012	269.82670	0.26983	290.124	14.01	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.57860		9.57860	9.64320	9.64320		15.13	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	778.63640		0.77864	826.09450	0.82609	778.636	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	290.03640		0.29004	272.89450	0.27289	290.036	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	772.51360		0.77251	819.78390	0.81978	772.514	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	293.91360		0.29391	276.58390	0.27658	293.914	14.06	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	766.98560		0.76699	813.50160	0.81350	766.986	14.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	298.38560		0.29839	280.30160	0.28030	298.386	14.08	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.62850		113.62850	113.48212	113.48212			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	312.32000		0.31232	165.94000	0.16594	312.320		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			115.12303		115.12303	114.97476	114.97476			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	123.03000		0.12303	0.00000	0.00000	123.030		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	25.24000	0.02524	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	113.03000		0.11303	0.00000	0.00000	113.030		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	35.24000	0.03524	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	133.03000		0.13303	0.00000	0.00000	133.030		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	15.24000	0.01524	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.18120		94.36618	8.12333	94.90877				0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	85,185.92000		85.18592	85,728.51000	85.72851	85,185.920			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			8.25264		95.59557	8.19311	96.14535				0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,503.37000		6.50337	7,053.15000	7.05315	6,503.370			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,544.24000		84.54424	85,094.02000	85.09402	84,544.240			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			8.33136		93.18226	8.26993	93.74036				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,418.02000		1.41802	1,976.12000	1.97612	1,418.020			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	1,506.30000		1.50630	2,064.40000	2.06440	1,506.300			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	1,594.45000		1.59445	2,152.55000	2.15255	1,594.450			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			452.94100		452.94100	454.34000	454.34000				0.00	0	70.00
GOVI	On 02/05/2013	GOVI	432.99	Call	199,510.00000		19.95100	213,500.00000	21.35000	199,510.000			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	199,410.00000		19.94100	213,400.00000	21.34000	199,410.000			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	199,310.00000		19.93100	213,300.00000	21.33000	199,310.000			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			458.84200		458.84200	460.26000	460.26000				0.00	0	280.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Call	128,520.00000		12.85200	142,700.00000	14.27000	128,520.000		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	128,420.00000		12.84200	142,600.00000	14.26000	128,420.000		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	128,320.00000		12.83200	142,500.00000	14.25000	128,320.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			465.40900		465.40900	466.85000	466.85000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	194,190.00000		19.41900	208,600.00000	20.86000	194,190.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	194,090.00000		19.40900	208,500.00000	20.85000	194,090.000		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	193,990.00000		19.39900	208,400.00000	20.84000	193,990.000		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			206.71300		206.71300	206.76100	206.76100			0.00	0	5.00
IGOV	On 01/08/2013	Index Future			209.47900		209.47900	209.52800	209.52800			167,583,200.00	80	885.00
IGOV	On 07/11/2013	Index Future			212.54800		212.54800	212.59700	212.59700			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			559.53800		559.53800	559.08600	559.08600			1,023,954,540.00	183	0.00
ILBI	On 01/08/2013	Index Future			566.99900		566.99900	560.00000	560.00000			1,037,608,170.00	183	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.03000		94.97000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.00000		95.00000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.94000		95.06000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.92000	95.08000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.96000		95.04000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.14000		94.86000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.27000		94.73000	5.26000	94.74000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.41000		94.59000	5.41000	94.59000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.79530		7.79530	7.80590	7.80590		8.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	461.30360		0.46130	472.44960	0.47245	461.304	9.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.00360		0.00600	6.54960	0.00655	6.004	9.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	451.68390		0.45168	462.86230	0.46286	451.684	9.81		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	6.38390		0.00638	6.96230	0.00696	6.384	9.81		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	442.08810		0.44209	453.30030	0.45330	442.088	9.75		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	6.78810		0.00679	7.40030	0.00740	6.788	9.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.84830		7.84830	7.85780	7.85780		10.34		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	361.06100		0.36106	371.73680	0.37174	361.061	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	102.76100		0.10276	103.93680	0.10394	102.761	10.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	354.09400		0.35409	364.71540	0.36472	354.094	10.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	105.79400		0.10579	106.91540	0.10692	105.794	10.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	347.19530		0.34720	357.76000	0.35776	347.195	10.63	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	108.89530		0.10890	109.96000	0.10996	108.895	10.63	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			6.35837		111.46434	6.30942	111.84085			557,321.70	5	6,153.00
R023	On 02/05/2013	Bond Future	7.04	Call	5,076.54000		5.07654	5,453.05000	5.45305	5,076.540		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	5,148.76000		5.14876	5,525.27000	5.52527	5,148.760		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	5,220.92000		5.22092	5,597.43000	5.59743	5,220.920		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			6.39651		112.91658	6.34575	113.29804			564,582.90	5	307.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,446.76000		6.44676	6,828.22000	6.82822	6,446.760		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	6,516.13000		6.51613	6,897.59000	6.89759	6,516.130		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	6,585.44000		6.58544	6,966.90000	6.96690	6,585.440		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.43865		110.61660	6.38574	111.00415			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	374.47000		0.37447	762.02000	0.76202	374.470		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	447.20000		0.44720	834.75000	0.83475	447.200		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	519.88000		0.51988	907.43000	0.90743	519.880		0.00	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	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.25498		119.97533	5.20934	120.08674		1.66	17,876,324.17	149	5,077.00
R157	On 02/05/2013	Bond Future	5.34	Call	249.64000		0.24964	345.09000	0.34509	249.640		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	42.47000		0.04247	26.51000	0.02651	42.470		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	268.43000		0.26843	365.83000	0.36583	268.430		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	36.92000		0.03692	22.91000	0.02291	36.920		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	287.79000		0.28779	386.96000	0.38696	287.790		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	31.95000		0.03195	19.71000	0.01971	31.950		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.24842		121.53845	5.19662	121.65137		1.51	18,109,229.05	149	1,191.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,082.82000		92.08282	92,195.74000	92.19574	92,082.820		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.23063		116.47104	5.16994	116.58628		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	888.55000		0.88855	979.60000	0.97960	888.550		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	209.33000		0.20933	185.14000	0.18514	209.330		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	902.34000		0.90234	993.91000	0.99391	902.340		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	204.30000		0.20430	180.63000	0.18063	204.300		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	916.22000		0.91622	1,008.30000	1.00830	916.220		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	199.36000		0.19936	176.20000	0.17620	199.360		0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.19710		118.04745	5.12595	118.16382		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	972.55000		0.97255	1,069.24000	1.06924	972.550		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	219.46000		0.21946	199.78000	0.19978	219.460		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	948.65000		0.94865	1,044.58000	1.04458	948.650		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	227.95000		0.22795	207.51000	0.20751	227.950		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	960.57000		0.96057	1,056.88000	1.05688	960.570		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	223.67000		0.22367	203.61000	0.20361	223.670		0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.10839		112.87996	5.02267	112.99820			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	139.92000		0.13992	258.16000	0.25816	139.920		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Call	112.40000		0.11240	230.64000	0.23064	112.400		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	126.16000		0.12616	244.40000	0.24440	126.160		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			6.81439		136.31348	6.77588	136.72561		9.39	74,972,414.00	550	20,680.00
R186	On 02/05/2013	Bond Future	6.75	Call	462.31000		0.46231	683.91000	0.68391	462.310		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	1,152.40000		1.15240	961.87000	0.96187	1,152.400		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	5,954.72000		5.95472	6,366.90000	6.36690	5,954.720		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.47000		0.00047	0.52000	0.00052	0.470		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	6,054.76000		6.05476	6,466.93000	6.46693	6,054.760		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.39000		0.00039	0.43000	0.00043	0.390		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	6,154.70000		6.15470	6,566.87000	6.56687	6,154.700		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.32000		0.00032	0.36000	0.00036	0.320		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	8,033.77000		8.03377	8,445.90000	8.44590	8,033.770		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.01000		0.00001	0.01000	0.00001	0.010		0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	9,489.94000		9.48994	9,902.07000	9.90207	9,489.940		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.86300		132.80490	6.82322	133.22251		10.51	71,050,621.50	535	35,498.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,319.99000		5.31999	5,665.05000	5.66505	5,319.990		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,351.03000		1.35103	1,278.48000	1.27848	1,351.030		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,532.49000		123.53249	123,950.10000	123.95010	123,532.490		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		0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.91358		134.70590	6.87231	135.13025		10.44	0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Call	12,533.88000		12.53388	12,949.99000	12.94999	12,533.880	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	655.23000		0.65523	646.99000	0.64699	655.230	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,611.64000		12.61164	13,029.20000	13.02920	12,611.640	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	643.17000		0.64317	636.38000	0.63638	643.170	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,298.38000		17.29838	17,728.79000	17.72879	17,298.380	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	195.05000		0.19505	201.11000	0.20111	195.050	11.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,456.21000		12.45621	12,871.03000	12.87103	12,456.210	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	667.48000		0.66748	657.95000	0.65795	667.480	11.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future			6.96010		131.23844	6.91750	131.66805		10.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,660.79000		9.66079	10,032.95000	10.03295	9,660.790	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,129.12000		2.12912	2,071.67000	2.07167	2,129.120	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,728.39000		9.72839	10,101.67000	10.10167	9,728.390	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,104.12000		2.10412	2,047.79000	2.04779	2,104.120	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,796.51000		9.79651	10,170.17000	10.17017	9,796.510	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	2,079.73000		2.07973	2,023.78000	2.02378	2,079.730	11.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.00435		133.06486	6.96028	133.50071			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	841.35000		0.84135	1,277.20000	1.27720	841.350		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	939.09000		0.93909	1,374.94000	1.37494	939.090		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	1,036.72000		1.03672	1,472.57000	1.47257	1,036.720		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future			297.19673		297.19673	297.34602	297.34602			0.00	0	449.00
R197	On 02/05/2013	Bond Future	282.39	Call	14,806.73000		14.80673	14,956.02000	14.95602	14,806.730		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	14,796.73000		14.79673	14,946.02000	14.94602	14,796.730		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	14,786.73000		14.78673	14,936.02000	14.93602	14,786.730		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			295.61668		295.61668	295.76814	295.76814			0.00	0	2,184.00
R197	On 01/08/2013	Bond Future	294.99	Call	626.68000		0.62668	778.14000	0.77814	626.680		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	616.68000		0.61668	768.14000	0.76814	616.680		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	606.68000		0.60668	758.14000	0.75814	606.680		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			5.13913		108.83953	5.09802	108.90525		1.03	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	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,776.05000		1.77605	1,710.33000	1.71033	1,776.050	0.96	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	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,759.72000		1.75972	1,694.00000	1.69400	1,759.720	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,743.38000		1.74338	1,677.66000	1.67766	1,743.380	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.11585		105.85372	5.06673	105.92037		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,608.04000		68.60804	68,674.69000	68.67469	68,608.040	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04852		107.36895	4.98632	107.43713		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	127.23000		0.12723	154.11000	0.15411	127.230	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	411.06000		0.41106	369.76000	0.36976	411.060	0.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	130.78000		0.13078	158.14000	0.15814	130.780	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	403.61000		0.40361	362.79000	0.36279	403.610	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	134.41000		0.13441	162.24000	0.16224	134.410	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	396.24000		0.39624	355.89000	0.35589	396.240	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.92281	104.41328		4.84220	104.48204		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	423.96000		0.42396	475.17000	0.47517	423.960	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	137.14000		0.13714	119.59000	0.11959	137.140	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	412.29000		0.41229	462.93000	0.46293	412.290	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	142.45000		0.14245	124.33000	0.12433	142.450	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	417.94000		0.41794	468.87000	0.46887	417.940	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	139.61000		0.13961	121.78000	0.12178	139.610	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.63251	105.86640		4.51735	105.93633			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	71.27000		0.07127	141.20000	0.14120	71.270		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 08/05/2014	Bond Future	4.76	Call	77.33000		0.07733	147.26000	0.14726	77.330		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	65.21000		0.06521	135.14000	0.13514	65.210		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 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.78548	222.78548		223.13132	223.13132			0.00	0	1,215.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,745.48000		11.74548	12,091.32000	12.09132	11,745.480		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	11,735.48000		11.73548	12,081.32000	12.08132	11,735.480		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	11,725.48000		11.72548	12,071.32000	12.07132	11,725.480		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/08/2013	Bond Future			222.80021		222.80021	223.15075	223.15075			0.00	0	42,802.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	140.75000	0.14075	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	209.79000		0.20979	0.00000	0.00000	209.790		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	160.75000	0.16075	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	189.79000		0.18979	0.00000	0.00000	189.790		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	150.75000	0.15075	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	199.79000		0.19979	0.00000	0.00000	199.790		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			5.64726		111.10402	5.60779	111.26371		3.79	9,332,737.68	84	5,717.00
R203	On 02/05/2013	Bond Future	5.89	Call	992.71000		0.99271	1,147.26000	1.14726	992.710		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	16.79000		0.01679	11.65000	0.01165	16.790		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,030.41000		1.03041	1,185.64000	1.18564	1,030.410		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	14.51000		0.01451	10.05000	0.01005	14.510		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,068.36000		1.06836	1,224.20000	1.22420	1,068.360		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	12.50000		0.01250	8.65000	0.00865	12.500		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.67159		112.55155	5.62930	112.71339		3.63	9,454,330.20	84	5,124.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,338.35000		99.33835	99,500.19000	99.50019	99,338.350		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.69731		110.00268	5.65139	110.16748		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,770.11000		1.77011	1,882.90000	1.88290	1,770.110		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	656.02000		0.65602	604.01000	0.60401	656.020		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,773.16000		107.77316	107,937.96000	107.93796	107,773.160		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,139.76000		1.13976	1,225.59000	1.22559	1,139.760		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,094.28000		1.09428	1,015.31000	1.01531	1,094.280		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,723.30000		1.72330	1,834.62000	1.83462	1,723.300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Put	680.05000		0.68005	626.57000	0.62657	680.050	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,746.63000		1.74663	1,858.69000	1.85869	1,746.630	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	667.95000		0.66795	615.21000	0.61521	667.950	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.71982		111.49145	5.67029	111.65807		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,167.95000		2.16795	2,283.09000	2.28309	2,167.950	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	700.90000		0.70090	649.42000	0.64942	700.900	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,716.70000		1.71670	1,817.35000	1.81735	1,716.700	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	946.48000		0.94648	880.51000	0.88051	946.480	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,122.61000		2.12261	2,236.57000	2.23657	2,122.610	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	721.69000		0.72169	669.03000	0.66903	721.690	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,145.22000		2.14522	2,259.78000	2.25978	2,145.220	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	711.23000		0.71123	659.17000	0.65917	711.230	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.72715		108.88086	5.67333	109.05005			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	103.11000		0.10311	272.30000	0.27230	103.110		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	40.35000		0.04035	209.54000	0.20954	40.350		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	71.73000		0.07173	240.92000	0.24092	71.730		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.84309		113.21308	5.78889	113.48588		4.81	31,473,236.24	278	11,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,219.17000		2.21917	2,491.66000	2.49166	2,219.170	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.85000		0.00085	0.54000	0.00054	0.850	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,268.03000		2.26803	2,540.57000	2.54057	2,268.030	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.70000		0.00070	0.44000	0.00044	0.700	4.94	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,316.89000		2.31689	2,589.48000	2.58948	2,316.890	4.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Put	0.58000		0.00058	0.37000	0.00037	0.580	4.94	0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.87619		110.66176	5.81889	110.93817		4.93	30,763,969.28	278	793.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,778.26000		101.77826	102,054.67000	102.05467	101,778.260	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.17	0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.90783		112.24579	5.84673	112.52680		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,073.76000		5.07376	5,337.65000	5.33765	5,073.760	4.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	196.21000		0.19621	179.09000	0.17909	196.210	4.83	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,554.42000		2.55442	2,749.87000	2.74987	2,554.420	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	816.60000		0.81660	731.04000	0.73104	816.600	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,585.49000		2.58549	2,782.07000	2.78207	2,585.490	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	802.65000		0.80265	718.22000	0.71822	802.650	4.69	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,616.72000		2.61672	2,814.43000	2.81443	2,616.720	4.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	788.88000		0.78888	705.58000	0.70558	788.880	4.70	0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.93526		109.73396	5.87046	110.01843		4.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,997.19000		2.99719	3,223.39000	3.22339	2,997.190	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	983.36000		0.98336	925.09000	0.92509	983.360	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,026.72000		3.02672	3,253.70000	3.25370	3,026.720	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	970.06000		0.97006	912.57000	0.91257	970.060	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,967.79000		2.96779	3,193.20000	3.19320	2,967.790	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	996.81000		0.99681	937.75000	0.93775	996.810	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.95664		111.26105	5.88759	111.54966			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	388.73000		0.38873	677.34000	0.67734	388.730		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	430.27000		0.43027	718.88000	0.71888	430.270		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	347.18000		0.34718	635.79000	0.63579	347.180		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.18546		103.85961	5.16480	103.87368		0.40		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,235.58000		1.23558	1,221.51000	1.22151	1,235.580	0.37		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,228.63000		1.22863	1,214.56000	1.21456	1,228.630	0.37		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	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,221.68000		1.22168	1,207.61000	1.20761	1,221.680	0.37		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.10592		101.45093	5.07340	101.46525		0.30		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,452.82000		30.45282	30,467.14000	30.46714	30,452.820	0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.69339		102.90315	4.60897	102.91826		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	11.43000		0.01143	17.18000	0.01718	11.430	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	83.68000		0.08368	74.32000	0.07432	83.680	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	11.82000		0.01182	17.69000	0.01769	11.820	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	82.27000		0.08227	73.03000	0.07303	82.270	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.22000		0.01222	18.21000	0.01821	12.220	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	80.88000		0.08088	71.76000	0.07176	80.880	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.00845		108.98835	5.96449	109.23782		5.73	17,765,101.05	163	6,629.00	
R207	On 02/05/2013	Bond Future	6.44	Call	2,413.03000		2.41303	2,662.22000	2.66222	2,413.030	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1.43000		0.00143	1.15000	0.00115	1.430	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,467.88000		2.46788	2,717.12000	2.71712	2,467.880	5.85		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1.19000		0.00119	0.96000	0.00096	1.190	5.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Call	2,522.72000		2.52272	2,772.01000	2.77201	2,522.720	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	0.98000		0.00098	0.80000	0.00080	0.980	5.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.04609		106.77188	5.99996	107.02465		6.01	18,471,535.24	173	1,503.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,200.69000		99.20069	99,453.46000	99.45346	99,200.690	6.28	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.07999		108.30027	6.03128	108.55725		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,847.94000		3.84794	4,050.78000	4.05078	3,847.940	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	693.01000		0.69301	638.87000	0.63887	693.010	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,886.76000		3.88676	4,090.40000	4.09040	3,886.760	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	681.07000		0.68107	627.73000	0.62773	681.070	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,925.72000		3.92572	4,130.13000	4.13013	3,925.720	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	669.31000		0.66931	616.74000	0.61674	669.310	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.11082		106.12638	6.05964	106.38652		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,851.52000		3.85152	4,046.07000	4.04607	3,851.520	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,108.51000		1.10851	1,042.92000	1.04292	1,108.510	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,782.31000		3.78231	3,976.05000	3.97605	3,782.310	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,137.66000		1.13766	1,071.26000	1.07126	1,137.660	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,816.85000		3.81685	4,011.00000	4.01100	3,816.850	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,123.00000		1.12300	1,057.01000	1.05701	1,123.000	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.13971		107.60329	6.08572	107.86727			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	342.46000		0.34246	606.44000	0.60644	342.460		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	245.16000		0.24516	509.14000	0.50914	245.160		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	293.82000		0.29382	557.80000	0.55780	293.820		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.10807		104.64966	6.06904	104.89764		6.76		235,357,085.34	2,249	12,799.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,308.66000		3.30866	3,556.63000	3.55663	3,308.660	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.27000		0.00027	0.26000	0.00026	0.270	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,369.56000		3.36956	3,617.53000	3.61753	3,369.560	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.22000		0.00022	0.21000	0.00021	0.220	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,430.41000		3.43041	3,678.38000	3.67838	3,430.410	6.98		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.18000		0.00018	0.17000	0.00017	0.180	6.98		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.14270		106.01306	6.10201	106.26441		7.09		233,122,718.94	2,199	5,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,968.59000		96.96859	97,219.94000	97.21994	96,968.590	7.41		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.17865		104.13433	6.13596	104.38988		7.06		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,755.49000		7.75549	8,005.38000	8.00538	7,755.490	7.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	214.43000		0.21443	208.77000	0.20877	214.430	7.46		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,420.72000		4.42072	4,645.09000	4.64509	4,420.720	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	844.40000		0.84440	813.22000	0.81322	844.400	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,463.83000		4.46383	4,688.79000	4.68879	4,463.830	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	830.28000		0.83028	799.69000	0.79969	830.280	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,507.08000		4.50708	4,732.63000	4.73263	4,507.080	7.28		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	816.35000		0.81635	786.35000	0.78635	816.350	7.28		0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.21085		105.54366	6.16633	105.80225		6.80		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,399.65000		4.39965	4,620.38000	4.62038	4,399.650	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,329.97000		1.32997	1,292.11000	1.29211	1,329.970	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,438.56000		4.43856	4,659.87000	4.65987	4,438.560	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,313.01000		1.31301	1,275.73000	1.27573	1,313.010	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,360.89000		4.36089	4,581.03000	4.58103	4,360.890	7.00		0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,347.12000		1.34712	1,308.67000	1.30867	1,347.120	7.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			6.23772		103.61512	6.19112	103.87757				0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	349.48000		0.34948	611.93000	0.61193	349.480			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	405.47000		0.40547	667.92000	0.66792	405.470			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	293.47000		0.29347	555.92000	0.55592	293.470			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.58949		86.17896	7.53099	86.74267		15.06		321,016,626.00	3,725	4,888.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,732.06000		3.73206	4,289.35000	4.28935	3,732.060	15.35		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	19.21000		0.01921	12.79000	0.01279	19.210	15.35		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,819.34000		3.81934	4,377.38000	4.37738	3,819.340	15.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	16.96000		0.01696	11.29000	0.01129	16.960	15.36		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,906.71000		3.90671	4,465.42000	4.46542	3,906.710	15.37		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	14.95000		0.01495	9.95000	0.00995	14.950	15.37		0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.64079		87.30177	7.58082	87.87286		16.20		325,199,093.25	3,725	5,512.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,352.66000		77.35266	77,923.75000	77.92375	77,352.660	16.79		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.69581		85.40677	7.63415	85.98654		16.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,929.28000		14.92928	15,496.48000	15.49648	14,929.280	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	322.66000		0.32266	310.09000	0.31009	322.660	17.52		0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,399.54000		10.39954	10,906.86000	10.90686	10,399.540	17.52		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,036.32000		1.03632	963.87000	0.96387	1,036.320	17.52		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	10,462.01000		10.46201	10,971.49000	10.97149	10,462.010	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,020.71000		1.02071	950.42000	0.95042	1,020.710	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,524.55000		10.52455	11,036.16000	11.03616	10,524.550	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,005.29000		1.00529	937.13000	0.93713	1,005.290	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.74663		86.56264	7.68344	87.14989		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,275.47000		9.27547	9,734.98000	9.73498	9,275.470	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,317.66000		2.31766	2,189.92000	2.18992	2,317.660	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,332.79000		9.33279	9,793.17000	9.79317	9,332.790	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,293.99000		2.29399	2,167.12000	2.16712	2,293.990	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,218.23000		9.21823	9,676.86000	9.67686	9,218.230	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,341.55000		2.34155	2,212.93000	2.21293	2,341.550	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.79502		84.62169	7.73020	85.21736			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	500.29000		0.50029	1,095.96000	1.09596	500.290		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	590.81000		0.59081	1,186.48000	1.18648	590.810		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	409.63000		0.40963	1,005.30000	1.00530	409.630		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.59384		170.59384	169.95447	169.95447			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,453.84000		9.45384	8,814.47000	8.81447	9,453.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	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	9,443.84000	9.44384	8,804.47000	8.80447	9,443.840		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	9,433.84000	9.43384	8,794.47000	8.79447	9,433.840		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			172.83770	172.83770	172.19001	172.19001			0.00	0	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	152.30000	0.15230	799.99000	0.79999	152.300		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	162.30000	0.16230	809.99000	0.80999	162.300		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	172.30000	0.17230	819.99000	0.81999	172.300		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			129.93087	129.93087	129.95501	129.95501			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,240.87000	4.24087	4,265.01000	4.26501	4,240.870		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	4,230.87000	4.23087	4,255.01000	4.25501	4,230.870		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	4,220.87000	4.22087	4,245.01000	4.24501	4,220.870		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			130.16213	130.16213	130.18666	130.18666			0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Call	172.13000	0.17213	196.66000	0.19666	172.130		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	162.13000	0.16213	186.66000	0.18666	162.130		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	152.13000	0.15213	176.66000	0.17666	152.130		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			137.71300		137.71300	138.05080	138.05080			11,430,179.00	83	79.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,623.00000		6.62300	6,960.80000	6.96080	6,623.000		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	6,613.00000		6.61300	6,950.80000	6.95080	6,613.000		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	6,603.00000		6.60300	6,940.80000	6.94080	6,603.000		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			137.90236		137.90236	138.24465	138.24465			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	254.65000	0.25465	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	87.64000		0.08764	0.00000	0.00000	87.640		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	244.65000	0.24465	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	97.64000		0.09764	0.00000	0.00000	97.640		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	234.65000	0.23465	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	107.64000		0.10764	0.00000	0.00000	107.640		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			7.37955		97.54982	7.31605	98.15989		12.39	10,047,631.46	103	7,488.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,269.04000		4.26904	4,877.03000	4.87703	4,269.040		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	5.25000		0.00525	3.17000	0.00317	5.250		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,357.87000		4.35787	4,966.16000	4.96616	4,357.870		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4.51000		0.00451	2.73000	0.00273	4.510		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,446.68000		4.44668	5,055.23000	5.05523	4,446.680		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3.87000		0.00387	2.35000	0.00235	3.870		0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.43162		98.82077	7.36639	99.43879		13.41	10,178,539.31	103	310.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,205.75000		88.20575	88,823.77000	88.82377	88,205.750		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		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.48889		96.69799	7.42166	97.32544		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,390.62000		10.39062	10,959.94000	10.95994	10,390.620		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Put	897.29000		0.89729	839.16000	0.83916	897.290	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,455.91000		10.45591	11,027.28000	11.02728	10,455.910	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	882.72000		0.88272	826.64000	0.82664	882.720	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,521.29000		10.52129	11,094.68000	11.09468	10,521.290	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	868.36000		0.86836	814.30000	0.81430	868.360	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.54276		98.00667	7.47367	98.64230		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,909.11000		8.90911	9,418.95000	9.41895	8,909.110	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,237.94000		2.23794	2,112.15000	2.11215	2,237.940	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,792.22000		8.79222	9,299.59000	9.29959	8,792.220	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,286.30000		2.28630	2,158.04000	2.15804	2,286.300	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,850.61000		8.85061	9,359.21000	9.35921	8,850.610	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,262.01000		2.26201	2,134.98000	2.13498	2,262.010	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.59126		95.83110	7.52026	96.47568			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	618.21000		0.61821	1,262.79000	1.26279	618.210		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	438.93000		0.43893	1,083.51000	1.08351	438.930		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	528.63000		0.52863	1,173.21000	1.17321	528.630		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.65935		87.92138	7.59078	88.62629		15.23	14,243,263.56	162	879.00
R214	On 02/05/2013	Bond Future	84.31	Call	79,141.76000		79.14176	79,846.67000	79.84667	79,141.760	15.86	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	15.86	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.70903		89.06687	7.63876	89.78107		16.51	14,428,832.94	162	157.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,618.97000		78.61897	79,333.17000	79.33317	78,618.970	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future			7.76336		87.05725	7.69117	87.78209		17.31		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,599.65000		4.59965	1,089.00000	1.08900	4,599.650	17.35		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,235.49000		4.23549	0.00000	0.00000	4,235.490	17.35		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,650.11000		4.65011	1,187.95000	1.18795	4,650.110	17.36		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,187.00000		4.18700	0.00000	0.00000	4,187.000	17.36		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,549.44000		4.54944	989.85000	0.98985	4,549.440	17.34		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,284.43000		4.28443	0.00000	0.00000	4,284.430	17.34		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			7.83468		112.47567	7.76623	113.37216				0.00	0	603.00
R248	On 02/05/2013	Bond Future	7.85	Call	198.95000		0.19895	1,095.44000	1.09544	198.950			0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.88831		113.94107	7.81809	114.84933				0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	284.78000	0.28478	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	623.48000		0.62348	0.00000	0.00000	623.480			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	414.33000	0.41433	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	493.93000		0.49393	0.00000	0.00000	493.930			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	543.63000	0.54363	0.000			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	364.63000		0.36463	0.00000	0.00000	364.630			0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.94703		111.15037	7.87479	112.07235				0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	1,370.79000		1.37079	448.81000	0.44881	1,370.790			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	1,241.46000		1.24146	319.48000	0.31948	1,241.460			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	1,112.39000		1.11239	190.41000	0.19041	1,112.390			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49150	1.49150	1.50170	1.50170		13.34	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,037.06160	0.10371	1,135.30570	0.11353	1,037.062	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	22.06160	0.00221	18.30570	0.00183	22.062	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	945.48070	0.09455	1,042.24030	0.10422	945.481	12.86	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	30.48070	0.00305	25.24030	0.00252	30.481	12.86	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	856.38690	0.08564	951.25040	0.09513	856.387	12.84	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	41.38690	0.00414	34.25040	0.00343	41.387	12.84	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50370	1.50370	1.51400	1.51400		14.24	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	603.39600	0.06034	669.18770	0.06692	603.396	14.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	466.39600	0.04664	429.18770	0.04292	466.396	14.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	556.44790	0.05564	618.73850	0.06187	556.448	14.24	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	519.44790	0.05194	478.73850	0.04787	519.448	14.24	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	514.59370	0.05146	573.63220	0.05736	514.594	14.40	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	577.59370	0.05776	533.63220	0.05336	577.594	14.40	0.00	0	0.00
Total for Derivatives :										4,015,170,919.91	76,997	1 974 482.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.45167			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.11000	111.45576	6.11000	111.40019			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.62795			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			7.08500	111.32836	7.08500	111.26518			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.23517			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.25262			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.23851	8.00000	47.20781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	7.84000	105.65419	7.84000	105.58688			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.26000	103.98231	6.26000	103.93006		21,427,980,000.00	3,423,000	10,200,000.00	
AB07	On 07/03/2014	Spot Bond	6.25000	103.34724	6.25000	103.29540		0.00	0	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.86760		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	7.30500	115.20887	7.30500	110.00751		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.60606		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.83142	0.60000	133.78486		119,814,000,000.00	199,690,000	199,690,000.00	
ABCP13	On 07/12/2023	Spot Bond	1.28000	143.89109	1.28000	280.93074		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.12433		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12055		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35801		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70731		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.73910		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.76019		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	6.52000	110.05842	6.52000	110.00087		0.00	0	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.30937		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	6.85000	104.30764	6.85000	104.25038		16,001,600,000.00	2,336,000	2,340,000.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.68705		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.36079			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.31474			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.33401			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.36325			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62715			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.95000	104.07393	5.95000	104.02422		5,723,900,000.00	962,000	964,000.00	
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.68991			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.98519			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	127.11941	4.35000	131.94405			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.95000	123.98556	1.95000	123.92887			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.15734	1.85000	116.10506			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.25731	2.75000	103.20306			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.60500	120.44166	9.60500	120.34806			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.34327			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60120			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.63442			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.80314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	3.15000	113.04657	3.15000	112.98364			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.08783	100.00000	28.87694			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.02000	169.76923	1.02000	169.70428			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.10129	2.76000	150.02247			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.05000	177.13847	1.05000	177.07019			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55000	176.63744	1.55000	176.56226			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.60125	73.79620	6.60125	73.75437			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.60125	73.79620	6.60125	73.75437			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.15472	84.61000	14.08357			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.59000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66839			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.51000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.25078	100.00000	37.03916			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.44000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.19000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.71000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.67000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.35954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.19367			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.55000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.39000	106.71841	6.39000	111.98398			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.15000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.74000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.41000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51433			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.05000	117.90344	6.05000	117.84616			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.59000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19093			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.15000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.23873	1.74000	106.90043			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.94000	108.72018	1.94000	154.65806			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	122.90400	2.15000	203.17095			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.98000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.81000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.91500	101.01975	7.91500	100.07053			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	96.05000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.20000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.81000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.90500	113.29575	6.90500	113.23307		11,911,125,000.00	1,725,000	3,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.06000	108.27445	6.06000	104.07431		12,659,340,000.00	2,089,000	2,400,000.00	
ABS6	On 01/06/2020	Spot Bond	7.46000	107.36368	7.46000	107.29889		15,479,500,000.00	2,075,000	2,200,000.00	
ABS7	On 11/09/2026	Spot Bond	8.46000	103.84521	8.46000	103.77509		152,280,000,000.00	18,000,000	6,000,000.00	
ABS9	On 17/03/2016	Spot Bond	6.48000	108.57199	6.48000	108.51556		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	0.60000	127.71394	0.60000	127.66941		17,400,000,000.00	29,000,000	29,000,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	123.12213	4.00000	123.04511		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	1.08000	146.34479	1.08000	285.72597		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	0.16001	112.53422	-0.16001	127.24315		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	0.98000	129.96149	0.98000	132.52162		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.31706		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71637			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.26464	100.00000	24.08680			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26900			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26900			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.54240			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.70000	112.38744	8.70000	105.86937			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.21000	108.41349	10.21000	108.32551			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.61810			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.53670	100.00000	1.52267			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.66235			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.28989			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67219			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.15942	100.00000	9.07581			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66617			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57384			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.43269	11.00000	56.38430			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.86203	100.00000	5.80852			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.21536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.47204			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	100.74638			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78331			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86632			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74627			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77130			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78231			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.77432			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.77432			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.78564			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72626			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.78564			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.76300			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	81.93751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.71218			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70129			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.60017			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70129			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.75631			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.78114			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.79114			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.77114			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.65113			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.72626			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.25612			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.75000	112.67572	7.75000	112.60523			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66625			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.13000	103.56131	7.13000	103.50120			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.92935			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.99973			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.80813			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.94643			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.03352	100.00000	4.99998			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.23433	100.00000	5.19984			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.06659			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	138.64947			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	138.66384			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.74622			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20212			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20212			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.94643			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.07842			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72117			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.71517			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.96350			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02942			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.96297			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.75417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.57808			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.84552			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.25633			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.58850			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.74924			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.24196			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80251			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.61704			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73337			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28729			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65318			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63612			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66925			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73136			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69627			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65620			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66724			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.09036	10.23000	101.00816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67814			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66122			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92661			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71636			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62218			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.91500	112.51267	7.91500	112.44071			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72830			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.87108	1.75000	105.94305			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66623			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66810			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70962			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.73442			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.68481			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67189			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72947			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70466			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.70962			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.73938			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.72550			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.72947			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.69921			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.74137			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.75426			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.59729			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.60327			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.65003			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.66494			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.75723			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.75723			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.81367			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.71459			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.80575			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.80872			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.81367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.60770			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.77407			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.77407			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	103.46509			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	104.20828			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66494			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.92018			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.90552			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65798			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	100.00000	76.09329	100.00000	75.43353		138,000,000,000,000.00	380,000,000	340,000,000.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.78838			0.00	15,000,000	9,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72466			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.19345	100.00000	4.16202			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.12022			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.25050			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.33728			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.14585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.16196			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.18339			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	100.00000	6.55418	100.00000	6.48718		91,900,000,000,000.00	919,000,000	684,000,000.00	
AHF3A2	On 18/04/2016	Spot Bond	6.57000	100.07349	6.57000	100.01837		2,989,350,000,000.00	455,000,000	229,000,000.00	
AHF3B1	On 18/10/2039	Spot Bond	100.00000	8.69328	100.00000	8.60441		6,600,000,000,000.00	66,000,000	44,000,000.00	
AHF3C1	On 18/10/2039	Spot Bond	100.00000	10.26466	100.00000	10.15974		6,900,000,000,000.00	69,000,000	46,000,000.00	
AIR01	On 15/03/2019	Spot Bond	7.13500	107.87495	7.13500	107.81331		0.00	0	3,500,000.00	
AIR02	On 30/04/2023	Spot Bond	7.87000	131.85126	7.87000	125.93236		26,758,000,000.00	3,400,000	1,700,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.54634	100.00000	41.24182		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	6.31000	113.23175	6.31000	113.17442		2,631,270,000.00	417,000	9,400,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	39.63311	100.00000	39.34262		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.66743	100.00000	11.59014		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	2.19000	159.52128	2.19000	159.44494		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.35554	3.85000	125.75427		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22221		0.00	0	0.00	
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11671		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51889		0.00	18,388,648	9,194,324.00	
BAW11	On 01/10/2018	Spot Bond	7.38500	111.37208	7.38500	111.30589		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15873			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.16541			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.23891	100.00000	57.81206			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.90040			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.65000	111.92803	6.65000	111.86802			0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.51044			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78947			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.36500	101.69010	6.36500	101.63819			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46192			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.83000	103.17579	6.83000	103.11901			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.35500	110.33935	7.35500	110.27404			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87793			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.73097	107.55128	9.73097	104.97450			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.65028			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.88031	103.99779	9.88031	102.72075			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.89409	103.91035	9.89409	102.67300			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.65013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	9.90757	104.26902	9.90757	102.68616			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.38128	106.05544	10.38128	105.90896			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66633			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66633			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66638			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.98097	103.24409	9.98097	102.21358			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.94727	105.87836	9.94727	103.00888			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.88031	103.99779	9.88031	102.72075			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.78631	105.61488	9.78631	103.50591			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.92954	98.09050	8.92954	103.14265			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63074			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61887			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61887			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.58390			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.98069	102.61803	9.98069	101.74645			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.87532	11.09000	100.78442			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.63525	10.22500	101.32549			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	100.44009			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55841			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.50181	12.22500	100.65744			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.60935			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.86484	10.10750	102.33018			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.59026			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60616			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60616			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	100.58262			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44009			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.73097	107.52360	12.73097	105.08278			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.85269	105.48981	13.85269	105.29689			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.70698	105.53441	12.70698	103.76028			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.81161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.81161			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.81161			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.84300			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.83473	100.00000	7.79022			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.06748	100.00000	19.92039			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.26366	100.00000	18.12979			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.27387	100.00000	11.19124			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.29250	100.00000	11.21063			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.63063	100.00000	13.53073			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.81071	100.00000	11.72415			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	54.32529	100.00000	54.01667			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.14050			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.66651			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68266			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208		2,100,000,000,000.00	21,000,000	14,000,000.00	
BCP69U	On 07/06/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		140,400,000,000,000.00	404,000,000	600,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	0.99000	111.57750	0.99000	175.06221			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.79000	104.63381	6.79000	164.89273			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.79000	105.85268	6.79000	164.98084			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.17500	108.82607	7.17500	108.76320			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.72308			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47818			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28610			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.07686			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.27632			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.93612			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.98043			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68561			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.04608	100.00000	39.74600			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	85.90390	100.00000	85.32993			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.68500	102.42828	6.68500	102.37339			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.23800			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07351			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07890			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08429			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.09919			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.60647	100.00000	5.56538			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.93478			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.93097			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.92934			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.92879			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.92227			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.91358			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.38716	100.00000	4.35464			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.38716	100.00000	4.35464			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72686			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78956			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80665			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.12500	106.65110	7.12500	106.59024			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94884			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.92420	100.00000	3.89575			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.92420	100.00000	3.89575			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.07500	107.25990	6.07500	107.20672		17,435,250,000.00	2,870,000	2,875,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.05110			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.53353			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.83162			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.21788			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.98109			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.48196	100.00000	7.42589			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.17398			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.98458			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.04198			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.14628			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.57996			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.28749			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58991			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72635			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.22696			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.72244	100.00000	10.64385			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.65000	115.36246	6.65000	108.80697		6,556,900,000.00		986,000	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	8.00500	125.25806	8.00500	118.13579		4,690,930,000.00		586,000	688,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.91869			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.80771			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.70500	107.25696	7.70500	107.18977		18,592,165,000.00		2,413,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.69500	108.29744	9.69500	108.21389			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.84764			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.94500	109.65191	9.94500	109.56375			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.59986			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.00500	109.09987	8.00500	109.02893		21,389,360,000.00		2,672,000	2,676,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.57227			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.38500	105.02593	10.38500	104.93785			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.52758			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.13298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	8.62000	130.72624	8.62000	130.63535			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.42000	127.16253	8.42000	127.07612			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	7.97000	125.55044	7.97000	125.47047			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.39888			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.25500	105.44997	10.25500	105.36403			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.60213			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.14207			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.16324			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17294			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31149			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72138			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72138			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72138			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26166			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72640			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.67625			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.63610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.29853			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.22632			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.47208			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.20159			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.67620			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64109			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.33226			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21562			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.15894			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40051			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73642			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70133			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.71130			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.77000	103.11064	9.77000	103.03097			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.35000	102.10911	7.35000	102.04920			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.65354			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92674			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34931			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.49341			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.33048	100.00000	22.16859			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.14923	100.00000	21.98865			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74629			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.11589	100.00000	47.75533			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	57.36946	100.00000	56.94898			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69114			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	103.26717	10.11000	103.18280			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05109			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33436			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.58245			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.62267			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.49341	2.76000	109.61012			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	106.54961	3.14000	109.52401			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.32683	8.25000	101.26008			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.78503			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05109			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05109			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.39903	3.10000	109.14794			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.29819	2.40000	109.05786			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07991			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83960			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01740			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24808			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.11000	104.54111	7.11000	104.48126			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.27226			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.26822			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07519			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07623			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.16000	104.70749	7.16000	104.64714			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.16000	104.70749	7.16000	104.64714			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	7.21000	107.95193	7.21000	107.88892			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76632			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.85236			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70138			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.70605			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.15871			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.15871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539	48.31856	100.17539	47.96770			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.13620			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.28428			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77795			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08045			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.15721			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.62868	9.35000	101.55175			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.62868	9.35000	101.55175			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08020			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08347			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	101.84234			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75737			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.80488			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55171			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55171			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55171			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55171			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56683			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59188			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59607			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.71500	109.92170	7.71500	109.85389			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90262			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.15498			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64868			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64868			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.92307			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88142			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.70632			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69970			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69474			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71126			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.14687			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.32569			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.32535			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70926			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.96666			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96012			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63049			0.00	70,000,000	35,000,000.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53219			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67487			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78893			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78893			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78893			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78893			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.40945			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.09114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67669			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67669			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66842			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51693			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66842			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52012			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.81070			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51693			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51693			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52012			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.88800	100.00000	5.84531			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79882			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.19056			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.19500	103.08338	9.19500	105.71327			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.71500	104.58180	9.71500	103.18700			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49455			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.82553			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.93899			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03837			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.91323			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.91029	8.80500	99.64162			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56009			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.27159			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	100.00000	0.92234	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.29943	100.00000	23.14337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	23.29943	100.00000	23.14337			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.64999	7.01000	36.24762			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.93748			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.93748			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	170.11084			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	108.42181	6.12410	103.47347			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	108.44180	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	7.17500	108.82607	7.17500	135.38091			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.79000	37.33528	6.79000	164.89273			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.79000	37.72027	6.79000	164.98084			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.63491			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.48643			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32717			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77630			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72025			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73130			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32271			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72947			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03837			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65599			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.71000	113.68882	7.71000	109.33488			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.87000	103.61765	5.87000	100.00000			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.69500	108.99301	7.69500	108.92521		44,169,300,000.00	5,740,000	2,870,000.00	
COJ05	On 05/06/2023	Spot Bond	8.56500	129.12403	8.56500	129.03482			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.11000	112.86692	7.11000	112.80195			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.06500	116.70421	8.06500	116.62901			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.50500	104.63796	8.50500	104.56655			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.52000	106.07121	9.52000	105.99037			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.04487			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.06813			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.89793			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.24193			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.87008			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.71621			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56646			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.95405			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.65500	101.13760	6.65500	101.98291			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.37451			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.60716			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.63803			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56539			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.11000	102.99554	6.11000	102.94485			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.91000	131.16774	5.91000	131.10479			0.00	0	30,600,000.00
DV22	On 07/02/2020	Spot Bond	6.71000	116.82018	6.71000	116.75631		58,061,630,000.00	8,653,000	53,664,000.00	
DV23	On 27/02/2023	Spot Bond	7.18500	121.27153	7.18500	121.20060		18,716,925,000.00	2,605,000	90,700,000.00	
E170	On 01/08/2020	Spot Bond	6.32000	144.51031	6.32000	144.43581			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.77756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36385			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.47892			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.55556			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.63212			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.11408			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.34000	122.58577	1.37000	122.06949			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.44000	110.17852	1.44000	110.13247		427,680,000,000.00	297,000,000	198,000,000.00	
EMM01	On 28/07/2020	Spot Bond	7.91500	117.00895	7.91500	116.93370			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.87500	117.85798	7.87500	117.78379			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.57000	110.28045	8.57000	110.20379			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.17523			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.23991			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.97122			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.90329	100.00000	36.63574			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	60.56541	100.00000	60.11157			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	68.47704	100.00000	68.47701			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	98.38761	100.00000	97.61896			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000	127.97355	3.00000	127.90370			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.07000	109.61848	10.07000	109.52926			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.65459			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.02021			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.35781			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.30500	87.08428	8.30500	101.79270			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.39501			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.27622			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.24701			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.42242			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.38354			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12991			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.17566			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.21228			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.13541			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.14681			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.20147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	5.53000	106.06199	5.53000	106.01458			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.06500	113.72881	6.06500	113.67313		95,887,650,000.00	15,810,000	211,153,000.00	
ES23	On 25/01/2023	Spot Bond	6.72000	125.74615	6.72000	125.67729		430,080,000,000.00	64,000,000	246,000,000.00	
ES26	On 02/04/2026	Spot Bond	7.35500	104.65464	7.35500	104.59270		322,590,300,000.00	43,860,000	41,634,000.00	
ES33	On 15/09/2033	Spot Bond	8.17500	94.25976	8.11500	94.76167		5,419,362,825,000.00	662,919,000	838,020,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.10834		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.16420		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43739		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.64029		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.16022	100.00000	12.60217		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	9.88732	100.00000	12.26359		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.31453		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.36229		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.51511		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.60105		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	6.16000	104.78498	6.16000	104.73316		9,357,040,000.00	1,519,000	13,400,000.00	
FRB05	On 21/12/2018	Spot Bond	7.78500	106.21241	7.78500	106.14558		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74010		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74004			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.01827			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.36254			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.58500	114.56772	9.58500	114.47935			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.01581			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	67.27585	100.00000	66.80525			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	1.08000	130.66162	1.08000	131.48707			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.12000	145.85003	1.12000	284.75907			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.92000	108.99101	1.92000	155.04358			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	124.97873	2.04000	206.60252			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.32000	117.25507	6.32000	117.19561			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.48572	100.00000	27.30462			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.48572	100.00000	27.30462			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15800	55.14771	8.15800	54.41391			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.19431	9.50700	34.29133			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.97058	9.74000	33.05656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000	86.75407	100.00000	86.15300			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.90545			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.94395			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.77230			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24101			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77157			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72017			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72017			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.34055			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.68920			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87642			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05590			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.09989			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74633			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82842			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95189			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.18634	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.18634	7.47000	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
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.08287			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81367			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00111			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08463			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77110			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.59738			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20119			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79882			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.14974	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94794			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13561			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85520			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91443			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07775			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99816			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07481			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04044			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92922			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91147			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15128			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13659			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09640			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.15325			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97355			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.71317	100.09221	11.62818			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.71658			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.20901			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.85915			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.97158			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.56062			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92528			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79585			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.80575			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.72749			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.75426			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01586			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.37258			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75876			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.37258			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.74236			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.73938			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.10072	13.22500	101.62089			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.69176			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.35970			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.35970			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.69275			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06622			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27564			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.69500	93.18804	2.69500	96.83066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.09857			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.08483			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81130			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80635			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.02043			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.09923			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26634			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68126			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.94274			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.32000	129.44986	2.32000	119.39270			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82233			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83133			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.30000	118.44983	2.30000	119.57743			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.18000	99.74953	0.18000	116.70890			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.32000	115.18892	2.32000	119.39270			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.68502	1.15999	121.34557			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.23000	108.95140	1.23000	123.00849			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On 15/06/2016	Spot Bond	100.00000	19.26980	100.00000	19.13009			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.39776			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.21555			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.00476	4.73000	109.92949			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.23821			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70620			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.81636			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.09067			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.96424			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.92631			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78946			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12485			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78846			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.94647			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.36097			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.78534			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	10.03000	103.24364	10.03000	102.36114			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.67127			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.84000	103.32726	6.84000	103.26768			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91834			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.37471			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.60745			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.89332			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.07279			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.62188	3.30000	136.54458			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32426			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.08487			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.03232			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.56443			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.92535			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.13777			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27185			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.63000	139.71577	1.63000	272.77109			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.13000	145.72666	1.13000	284.51796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	1.85000	137.16640	1.85000	267.78907			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.45000	111.32196	1.45000	127.73818			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.94675			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.05000	127.81589	1.05000	127.76658			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13845			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34398			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.72934			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.53076			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64874			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25000	101.44657	2.25000	101.39741			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.90358			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92253	100.00000	0.91563			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.01241	104.97509	12.91390			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74439			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69436			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.34775			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.21955	101.07593	17.09351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.96481	100.44759	8.89956			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69923			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.57889	100.76967	15.46516			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.10463			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.45743			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45741			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.02609			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87000	111.36837	1.87000	111.31797			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.56628			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.66615			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.30606			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	100.00000	2.04775	100.00000	2.02249			0.00	0	100,000,000.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.00329			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.52500	105.14155	5.52500	105.09485		3,132,675,000.00		567,000	568,000.00
FRX15	On 14/03/2015	Spot Bond	5.66000	106.50682	5.66000	106.45837		24,168,200,000.00		4,270,000	60,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.22000	106.31537	6.22000	106.26230			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.48500	108.60079	6.48500	108.54429			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.56500	116.85273	6.56500	116.79087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	7.23000	113.19632	7.23000	113.12971			18,971,520,000.00	2,624,000	2,628,000.00
FRX23	On 28/02/2023	Spot Bond	8.10500	97.80629	8.10500	98.80738			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.08000	123.99212	8.08000	123.91120			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.70000	108.91325	8.70000	108.83640			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.01000	89.78200	9.01000	89.71717			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.50868			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.41313			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.30356			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.70500	106.42377	7.70500	106.35784			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	101.35831			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.82502			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.69920			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.21963			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91416			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.82836			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88931			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.81718			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99980	100.00000	99.99959			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99939	100.00000	99.99918			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.26025			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.33787			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01679			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01720			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01796			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.62439	100.00000	2.60700			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01892			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.02024			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	100.90227			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.01622			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.19954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.76668			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.59479			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.83993			0.00	15,000,000	15,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62865			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.14240			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.80355			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13105			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73987			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73987			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	50.00115			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	90.25976	100.00000	89.65668			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.12665			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.13035			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.71366	104.38982	6.71366	102.09486			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.03496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13137			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.13694			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.06756	104.37390	7.06756	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.41660			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13987			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.14540			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.51932	104.36043	7.51932	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.76867			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.15119			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.15573			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.55243			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.50917			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.17194			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.22775			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.23653			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.57000	120.47427	6.57000	120.40976		25,885,800,000.00		3,940,000	34,046,000.00
HWAY23	On 07/12/2023	Spot Bond	0.90000	148.59642	0.90000	290.12637			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.88000	153.03068	0.88000	290.62033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	8.11500	113.63370	8.11500	113.55881			908,157,765,000.00	111,911,000	54,912,000.00
HWAY35	On 31/07/2035	Spot Bond	8.09500	114.05417	8.09500	113.97919			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	118.01818	0.80000	117.97506			30,880,000,000.00	38,600,000	819,023,000.00
I2038	On 31/01/2038	Spot Bond	1.74500	114.63824	1.74500	114.58743			25,651,500,000.00	14,700,000	449,300,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	119.48497	1.96000	119.13008			32,955,000,000.00	16,900,000	422,800,000.00
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	6.21000	108.53745	6.21000	108.48335			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.39631			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.10345			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.52715			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78389			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.40312			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.65500	102.81468	6.65500	102.75982			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.71000	108.36670	6.71000	108.30840			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.05500	113.14293	7.05500	113.07899			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.58500	101.93055	6.58500	101.87643			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.06810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13812			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	107.64556	3.15000	107.58548			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.53000	106.68400	6.53000	106.62720			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.88839			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.88076			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.51075			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.05000	114.85492	1.05000	131.79647			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41649			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.43587			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.02500	107.77846	7.02500	107.71748			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93145			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03112			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.19020			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.21500	106.40859	7.21500	106.34644			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.61000	100.20106	7.61000	100.13906		9,253,760,000.00	1,216,000	1,318,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90774			0.00	0	10,000,000.00
IBL49	On 02/04/2018	Spot Bond	6.98500	88.02750	6.98500	101.91376			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	106.09333	100.00000	105.25133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00172	100.00000	100.00000	0.00171			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.13503	5.00000	100.09450				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.13503	5.00000	100.09450				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.20776	5.00000	101.16634				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.13503	5.00000	100.09450				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.49629	4.00000	100.46385				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.56097				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.48749				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56479				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.21000	111.91728	8.21000	111.84349				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48520				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48520				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.39505				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15381	100.00000	8.09469				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.08710				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.33614				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.12379				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	8.21000	102.25031	8.21000	102.18326			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.89128			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.08052			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69470			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.85000	108.60293	7.85000	104.05243			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.65184			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903		52,500,000,000.00	10,000,000	10,000,000.00	
IND320	On 14/05/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.58067	5.30000	99.49435			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.47998	5.30000	99.39383			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.37949	5.30000	99.29352			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.27921	5.30000	99.19341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND326	On 02/05/2013	Spot Bond	100.00000		99.18478	100.00000	98.38275			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000		99.06203	5.40000	98.97500			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000		99.92608	5.40000	98.87365			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		98.38275	100.00000	97.59358			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000		98.75808	5.40000	98.67158			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000		97.85523	100.00000	97.07447			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000		97.59358	100.00000	96.81698			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000		97.33333	100.00000	96.56085			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000		76.35983	100.00000	75.88358			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		75.25773	100.00000	74.79508			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		74.18699	100.00000	73.73737			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000		73.14629	100.00000	72.70916			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		72.13439	100.00000	71.70923			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		71.01167	100.00000	70.59961			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		70.19231	100.00000	69.78967			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		69.25996	100.00000	68.86792			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		68.35206	100.00000	67.97020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.91184			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	99.65035	100.00000	98.61592			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34624			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55311			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.73097	106.39644	9.73097	104.22875			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.73097	103.83414	9.73097	102.58405			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.74326			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.21441			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.45543	6.50000	100.40278			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78893			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.41119			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	92.79734	100.25042	92.11179			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.83617			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.83617			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.37600	100.00000	24.19334			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.60064	100.00000	15.48374			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.67906			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.56460			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35647			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35647			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	100.99417			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.99417			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.99602			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.99788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	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	100.81721			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.82534			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.86636			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72636			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.73920			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.74456			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75624			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.56460			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.55959			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55005			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21745			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14850			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.93748			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95713			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.95713			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.18941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	66.00796	100.00000	65.52941			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.58389			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87905			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10486			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.19818			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20260			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.20557			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.22000	105.73291	7.22000	105.67146			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.30000	103.15336	6.30000	103.10121		9,695,700,000.00	1,539,000	1,542,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12251		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	7.30500	110.03302	7.30500	109.96869		10,679,910,000.00	1,462,000	13,966,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.38429		0.00	0	0.00	
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.34661		0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.75781		0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	7.39000	109.85107	7.39000	109.78539		0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79132		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.10376			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.14000	105.51419	2.14000	121.06709			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.10000	99.87367	3.10000	134.08659			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87535			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50380			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.31482			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.29755			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.94382			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.62549			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.13757			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.80000	95.01147	2.80000	95.79036			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	94.93227	2.80000	98.03383			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.02090			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.01838			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69470			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.28500	120.06252	10.28500	113.10288			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.90664			0.00	0	8,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.10000	98.81375	3.10000	134.08659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322				0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214				0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	5.25000	99.95687	5.25000	99.87072				0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.25000	99.85637	5.25000	99.77039			52,500,000,000.00	10,000,000	10,000,000.00	
IVA320	On 13/05/2013	Spot Bond	5.25000	99.79903	5.25000	99.67027			598,500,000,000.00	114,000,000	57,000,000.00	
IVA321	On 23/05/2013	Spot Bond	5.25000	99.65598	5.25000	99.57035				0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.55188	5.30000	99.46561				0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.45125	5.30000	99.36515				0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.35082	5.30000	99.26490				0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.25059	5.30000	99.16484				0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.13468	5.40000	99.04752				0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.03300	5.40000	98.94602				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.72923	5.40000	98.64278				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40424			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.42019			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.94799			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.94772			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.95121			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38176			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74962			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.95173			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	100.00000	48.71393	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91180			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07724			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.01466			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	101.47961	100.00000	100.68473			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.63776	100.00000	61.17588			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.20000	100.00000	63.52573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000	60.52836	100.00000	60.08473			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.92752			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.18670	100.00000	10.11036			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.42452	100.00000	26.23084			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20544			0.00	141,000,000	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.16119	100.00000	10.08505			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.21662			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.72677	100.00000	98.91599			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.17584			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.86715			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.17000	163.21386	7.17000	156.37386			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23661			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20089			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.40500	102.53171	7.40500	102.46994		21,200,515,000.00		2,863,000	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.45500	69.71385	7.45500	101.22506			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22048			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.46000	104.54023	10.46000	104.45243			0.00	0	9,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.33923			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91178			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.23589			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87885			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75995			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.34916			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.71226			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.83184			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.22003			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20847			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.96989			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.37830			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.30997			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.17189			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.75101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.42082			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77964			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44779			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.48938			0.00	3,000,000	1,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.94426			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	54.73786	100.00000	66.18200			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.15541	100.00000	64.66718			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.91489	100.00000	56.49775			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.08274	100.00000	36.81389			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.96379	100.00000	31.72427			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.41928	100.00000	9.35099			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.99630	100.00000	22.82958			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.13500	109.41592	7.13500	109.35307		4,487,915,000.00		629,000	630,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.86915			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.73790			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.80352			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.35657			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.35929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.37286			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.00879			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.11056			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.55304	8.59000	100.48375			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.91643	9.34000	102.83860			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.12377	10.01000	103.04033			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.01000	108.37511	6.01000	108.32224		108,180,000,000.00	18,000,000	17,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62599			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.65108			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.96000	112.14700	7.96000	112.42067			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.36000	105.68122	6.36000	105.62729		9,489,120,000.00	1,492,000	25,300,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.05243			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	7.46500	108.18630	7.46500	108.12097			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.00586			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.16500	108.09271	7.16500	108.03001		9,601,100,000.00	1,340,000	5,500,000.00	
MTN02	On 13/07/2014	Spot Bond	6.07000	107.69226	6.07000	107.63890		20,662,280,000.00	3,404,000	3,410,000.00	
MTN03	On 13/07/2015	Spot Bond	6.41000	108.70562	6.41000	108.64880			0.00	0	9,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	7.11000	113.76222	7.11000	113.69637			17,248,860,000.00	2,426,000	2,430,000.00
MTN05	On 28/10/2013	Spot Bond	5.96500	100.89893	5.96500	100.85835			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.16843			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.95628			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	7.03167	100.00000	6.97898			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18629	100.00000	0.18489			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.36223	100.00000	7.30706			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.45237	100.00000	7.39654			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.85294	100.89771	6.80117			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.94273	100.61875	6.89042			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.12545			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.13513			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.14675			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.17581			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.19527			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.21658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.23593			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.24550			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.36196			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.49761			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.18629	100.00000	0.18489			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.18629	100.00000	0.18489			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.35500	109.80024	7.35500	109.73454			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.54500			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.43997			0.00	11,796,000	3,932,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25801			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.62788			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.51125			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.01743			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.41000	110.27227	6.41000	110.21557		12,775,130,000.00	1,993,000	6,200,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28271			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.38500	121.59925	7.38500	121.52738		9,940,210,000.00	1,346,000	3,000,000.00	
NBK4	On 28/10/2024	Spot Bond	9.34500	35.79855	9.34500	35.77228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	6.46000	106.13597	6.46000	106.08067			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.13222			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.13960			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.44500	102.48889	6.44500	102.43590			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03111			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.66000	107.94258	6.66000	107.88495		23,016,960,000.00	3,456,000	3,600,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56370			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	101.16519			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59283			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35527			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.21678			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.06396			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.48201			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.95380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01743			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01913			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.94669			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22490			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.46534			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96708			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29559			0.00	10,000,000	10,000,000.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98258			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.39207			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.33925			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.67239			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.63262			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.32477			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61894			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39454			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.36137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	7.16000	108.50141	7.16000	108.43920			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.00000	102.49385	6.00000	102.44449			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.10000	104.04947	6.10000	103.99767			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.27927			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.55500	125.17540	10.55500	125.06874			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.80841			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24874			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.14000	161.53481	1.14000	161.47135			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.01000	115.54094	7.01000	115.47499			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26937			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.72400			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30936			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.64000	117.08004	7.64000	117.00540			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.09529			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.58118			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.97337			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.03696			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.84000	117.01793	7.84000	119.90219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.11258			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03526			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.06961			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.04000	116.95675	8.04000	116.87832			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.18130			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11775			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.12975			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12978			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.19496			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28438			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.39598			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.43851			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.33389			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.70174	3.22500	131.62742			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	5.66000	110.96925	5.66000	105.29639			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	6.87500	129.62693	6.87500	129.55473			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.14500	140.87305	7.14500	134.67086		34,996,210,000.00	4,898,000	7,149,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	1.03500	178.03293	1.03500	177.96454			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.85000	144.20383	7.85000	144.11234			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.14637			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.14252			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.99933			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.93266			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44828			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.64976			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.10766	100.00000	18.96761			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.15214	100.00000	19.01176			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.17882	100.00000	19.03825			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.81922	100.00000	19.67396			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.53079	100.00000	20.38031			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.97805	100.00000	24.79498			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.01500	106.68515	6.01500	106.63324		27,193,815,000.00	4,521,000	8,700,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.85474	100.00000	6.80337			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		29.36234	100.00000	29.14713			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.88747	100.00000	9.81579			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.76685			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.03413			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.88716			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		80.62766	100.00000	80.12583			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.92458			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.51137			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.42855			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.68728			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.65266			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.68687			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.01661			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.75528			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.71553			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.74384			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.74276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.79856			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.74943			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84628			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84637			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78892			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93722			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.94928			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.94763			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.94689			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.94525			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93819			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.93655			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.23790			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.21000	112.51966	5.21000	112.47249			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.47000	92.83477	5.47000	92.79393			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.59000	44.04712	6.59000	44.02359			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	5.25500	119.84007	5.21000	119.90065		38,769,288,000,000.00	377,600,000	5,068,053,198.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	5.21000	119.95093	5.21000	119.90065			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.11000	88.69425	5.11000	88.65777			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.21000	127.00966	5.21000	126.95642			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.04000	84.52462	5.04000	84.49033			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.80000	103.71787	4.80000	103.67747			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.81000	136.15983	6.77000	136.51375		143,581,944,660,000.00	083,986,000	1,806,818,000.00	
R187P	On 21/12/2026	Spot Bond	6.51000	41.72050	6.51000	41.69848			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.43000	39.57822	6.43000	39.55758			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.63500	296.85857	0.63000	296.88108		250,992,894,000.00	395,264,400	272,604,025.00	
R201	On 21/12/2014	Spot Bond	5.14000	108.71681	5.10000	108.73647		170,488,598,320.00	33,168,988	566,134,747.00	
R202	On 07/12/2033	Spot Bond	1.56000	222.53193	1.55000	222.78226		133,707,600,000.00	85,710,000	1,193,360,200.00	
R2023	On 28/02/2023	Spot Bond	6.35500	111.33867	6.30500	111.66752		16,485,467,370,000.00	594,094,000	4,263,347,000.00	
R203	On 15/09/2017	Spot Bond	5.64500	110.97876	5.60500	111.09130		23,084,114,215,680.00	089,302,784	5,509,994,000.00	
R204	On 21/12/2018	Spot Bond	5.84000	113.08545	5.78500	113.31004		37,632,498,704,240.00	443,921,011	6,608,744,040.00	
R2048	On 28/02/2048	Spot Bond	7.76000	113.26676	7.76000	113.19648		19,784,166,560,000.00	549,506,000	3,252,352,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	57.88151	100.00000	57.45727			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.18500	103.74250	5.16500	103.71271		5,299,070,000,000.00	022,000,000	1,857,010,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.00500	108.86546	5.96000	109.06852		14,442,186,414,400.00	405,026,880	4,841,420,000.00	
R208	On 31/03/2021	Spot Bond	6.10500	104.53164	6.06500	104.73511		27,268,706,272,170.00	466,618,554	9,190,901,222.00	
R209	On 31/03/2036	Spot Bond	7.58500	86.08184	7.52500	86.60822		37,939,722,485,000.00	001,941,000	8,084,411,000.00	
R210	On 31/03/2028	Spot Bond	1.17000	170.39980	1.20000	169.68866		99,954,270,000.00	85,431,000	277,858,353.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.04415	-0.70000	129.75175		(24,080,000,000.00)	34,400,000	265,927,000.00	
R212	On 31/01/2022	Spot Bond	0.51000	137.55628	0.48000	137.83485		160,752,000,000.00	315,200,000	1,446,913,377.00	
R213	On 28/02/2031	Spot Bond	7.37500	97.43982	7.31000	98.00774		20,890,506,125,000.00	832,611,000	4,509,701,000.00	
R214	On 28/02/2041	Spot Bond	7.58500	88.54271	7.58500	88.48899		19,227,520,097,210.00	534,940,026	7,318,427,178.00	
R224C	On 15/09/2013	Spot Bond	4.86000	98.18284	4.86000	98.14435		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.96000	95.79078	4.96000	95.75253		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.07000	93.33457	5.07000	93.29648		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.27000	90.69441	5.27000	90.65596		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	5.11000	88.69425	5.11000	88.65777		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	5.03000	86.67897	5.03000	86.64387		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	5.04000	84.52462	5.04000	84.49033		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	5.04500	99.27277	5.04500	99.23192		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	5.13500	96.77966	5.13500	96.73923		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	5.15500	94.33597	5.15500	94.29640		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	5.10500	92.03936	5.10500	92.00113			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.18000	89.60784	5.18000	89.57008			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.05000	87.63899	5.05000	87.60298			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.03000	85.53308	5.03000	85.49807			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.09000	83.25689	5.09000	83.22241			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.58000	79.59996	5.58000	79.56387			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.63000	77.26463	5.63000	77.22928			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.79000	74.55005	5.79000	74.51499			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.77000	72.53211	5.77000	72.49811			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.75000	70.58251	5.75000	70.54954			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.74000	68.65431	5.74000	68.62229			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.92000	65.91000	5.92000	65.87832			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.90000	64.11030	5.90000	64.07959			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.98500	61.85592	5.98500	61.82587			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.95500	60.21012	5.95500	60.18100			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.92500	58.62520	5.92500	58.59699			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.89500	57.09866	5.89500	57.07132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	5.85500	55.68295	5.85500	55.65647			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.81500	54.32350	5.81500	54.29784			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.71000	47.92187	6.71000	47.89581			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.67000	46.57575	6.67000	46.55057			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.63000	45.28500	6.63000	45.26066			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.59000	44.04712	6.59000	44.02359			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.55000	42.85971	6.55000	42.83694			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.51000	41.72050	6.51000	41.69848			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.47000	40.62735	6.47000	40.60604			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.43000	39.57822	6.43000	39.55758			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05612			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21681			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.26611			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.27976			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33516			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.27958	100.00000	2.26287			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92387			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91689			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86775			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52236			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.85243			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62510			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.22783	100.00000	95.73603			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72740			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54865			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.14687			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.16635			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.35439			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.74829			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.49004			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.03018			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24895			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95377			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	102.78651			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.68546			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000	0.00000	99.87550			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.88916			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.88916			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.20295			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.20660			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.91339			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.32513			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.83159			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.93235			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.82817			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.21440			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.08048			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.37000	105.28483	12.37000	105.18015			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.06722			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.21522			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	59.96104	100.00000	59.51173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.32860			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.39831	5.25000	101.35476			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.06853	100.00000	1.06070			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.80228	100.00000	5.75975			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.71053	100.00000	10.63027			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.69025			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.42500	115.33067	7.42500	115.26178		6,259,275,000.00	843,000	4,500,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.05829			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.51000	118.18413	6.51000	118.12141			0.00	0	36,821,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.19812			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.65500	111.58036	7.65500	111.51129			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.01613			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.83513			0.00	0	12,860,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.91979			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.03840			0.00	4,400,000	2,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.03783			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.51000	110.09035	6.51000	110.03190			0.00	0	41,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	7.38500	104.57296	7.38500	104.51082			0.00	0	6,400,000.00
SBK11	On 09/04/2014	Spot Bond	0.90000	130.07894	0.90000	130.03045			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.40466			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.67000	116.42155	6.67000	116.35930			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.53000	116.75402	6.53000	116.69288			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.46000	116.92073	6.46000	116.86014			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.00500	105.62076	7.00500	105.56150			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.60500	116.57576	6.60500	116.51402			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.57000	116.65891	6.57000	116.59744			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74960			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.65937			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.73265			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43948			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48315			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.57467	100.00000	66.07579			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.65500	109.34464	6.65500	109.28629			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.31453			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.61265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.63908			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.53417	100.00000	1.52395			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.60696			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.71500	118.24337	7.71500	118.16962			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.42000	117.32949	8.42000	117.24933			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.40025			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.60377			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.06743			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.10012			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.27500	111.52777	7.27500	111.46175		38,994,000,000.00	5,360,000	5,369,000.00	
SBS3	On 25/05/2026	Spot Bond	7.47000	109.52742	7.47000	109.46087			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.76500	109.03499	7.76500	108.96617			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.39000	117.82547	6.39000	117.76407		6,760,620,000.00	1,058,000	1,060,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.41722	0.70000	122.37359			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.16000	145.35729	1.16000	283.79611		464,000,000.00	400,000	300,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.51075		(4,000.00)	400,000	1,300,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.92420	100.00000	100.00000	3.89575			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.12601	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.52657	0.56999	0.56999	123.94126			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.45543	6.50000	6.50000	100.40278			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.82617			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.50673			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.54591			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.84636			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	7.70500	106.55576	7.70500	106.48939			0.00	0	2,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.68746			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.29695			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.89000	102.97535	5.89000	102.92638			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.51000	111.08320	6.51000	111.02424		44,541,420,000.00		6,842,000	11,821,000.00
SMF1	On 27/06/2013	Spot Bond	6.10000	108.27240	6.10000	103.59656		8,326,500,000.00		1,365,000	15,137,000.00
SNT01	On 15/09/2017	Spot Bond	7.05500	105.42993	7.05500	105.37036		64,355,710,000.00		9,122,000	22,841,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.29342			0.00	4,188,000	1,396,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.13922			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.32773			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.14800			0.00	21,388,836	21,388,836.00
SSA01	On 28/06/2016	Spot Bond	6.90500	110.83926	6.90500	110.77726			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51638			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.17527			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.18264			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.86500	101.31173	7.86500	101.24769			0.00	0	40,006,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62122			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.01810			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.67300	95.12283	7.67300	95.06414			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.73500	94.77293	7.73500	94.71399			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.34500	106.78947	6.34500	106.73451			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.22000	102.22454	7.22000	102.16447			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75484			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.78500	106.46549	6.78500	106.40760			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.11000	117.75895	6.11000	117.70119			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	108.67358	1.55000	109.04145			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.73500	106.28738	6.73500	108.62231			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN972	On 26/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.90007			0.00	200,000,000	100,000,000.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75747			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74288			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71412			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71425			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.65709			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.62864			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.62862			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.55708			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.52802			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39702			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.22274			0.00	0	0.00
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	98.61226			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.83347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.70783			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038		21,400,000,000,000.00	214,000,000	107,000,000.00	
SYN992	On 26/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386		0.00	0	0.00	
SYN993	On 29/07/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070		0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	5.77000	115.98302	5.77000	115.92896		0.00	0	0.00	
SZ25	On 30/09/2025	Spot Bond	7.33000	114.16823	7.33000	114.10089		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	46.95237	100.00000	46.63790		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	37.01191	100.00000	36.74063		0.00	0	0.00	
TF106U	On 06/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333		0.00	0	0.00	
TF107U	On 06/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333		0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	16.53508	100.00000	16.41116		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	6.37500	102.29358	6.37500	102.24126		0.00	0	0.00	
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.95803		0.00	0	0.00	
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30899		0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.72593		0.00	0	0.00	
TFS111	On 29/07/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000		0.00	0	0.00	
TFS112	On 02/05/2016	Spot Bond	100.00000	7.50846	100.00000	7.50845		0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.95369		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	6.46000	108.64037	6.46000	108.58314			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.81013			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.06593			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.12348			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.13986			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.14411			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	7.83000	102.16606	7.83000	102.10105			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13752			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14284			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86637			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.13752			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.14284			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.30892	7.16000	101.92270			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.15325			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15240			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17274			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.25239			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24303			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14589			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.92902	101.06155	5.88515			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.13666			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.36749			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.15580			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.16427			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.25322			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13964			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.14266			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14482			0.00	0	42,900,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.14266			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.14482			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.14589			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14137			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14482			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.15665			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15665			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17384			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.17813			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17277			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25816			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.26346			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.26134			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.60144			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.16000	108.68869	7.16000	108.62569		14,327,160,000.00	2,001,000	2,003,000.00	
TL20	On 22/02/2020	Spot Bond	6.13500	100.32432	6.13500	100.25351			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.54500	114.71662	6.54500	114.65540		150,574,270,000.00	23,006,000	996,807,000.00	
TN20	On 17/09/2020	Spot Bond	7.05500	120.77451	7.05500	120.70625		42,139,515,000.00	5,973,000	321,594,000.00	
TN23	On 06/11/2023	Spot Bond	7.32000	130.41186	7.32000	124.94490			0.00	0	111,200,000.00
TN25	On 19/08/2025	Spot Bond	7.77000	115.34265	7.77000	115.26981			0.00	0	319,986,000.00
TN27	On 14/11/2027	Spot Bond	7.81000	113.45038	7.81000	113.37838		221,999,250,000.00	28,425,000	21,985,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.20843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23701			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.27320			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.27700			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.45594			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.82658			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.34549			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.35954			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.36796			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97234	10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97303	9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97335	100.00000	9.89384			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88564			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94256			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.51503			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.51188			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.77814			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.48059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.76839			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11407			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04173			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01279			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.85396			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24801			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21884			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16048			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14589			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11671			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.05858			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10251			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	86.75805	100.00000	86.15971			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23899			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.13425			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.11715			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.46500	120.61020	7.46500	120.53817			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.89489			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14162			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40243			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.94500	109.39692	7.94500	109.32745			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.92924	100.00000	66.42770			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.19829	100.00000	66.69474			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.28797	100.00000	66.78375			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.43326			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.45879			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.35057			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.40097			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.40313			0.00	35,924,672	17,962,336.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.51451			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.53026			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.80940			0.00	200,000,000	100,000,000.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	129.03000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	5.57000	124.56764	5.57000	124.51094			16,710,000,000.00	3,000,000	94,500,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	191.82903	-0.39000	249.06743			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.61000	110.33983	5.61000	110.28924			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.11000	114.06866	6.11000	114.01177			31,772,000,000.00	5,200,000	82,600,000.00
WSP3	On 28/05/2019	Spot Bond	6.34000	117.01890	6.34000	116.95838			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.58500	117.26178	6.58500	117.19883			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.60500	118.58097	6.60500	118.51712			5,284,000,000.00	800,000	14,400,000.00
Z006	On 31/08/2013	Spot Bond	5.07500	98.30511	5.07500	98.26482			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.13500	97.06316	5.13500	97.02261			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.16000	89.52819	5.16000	89.49040			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.12500	95.44741	5.12500	95.40783			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.13500	94.23433	5.13500	94.19475			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.09000	88.31286	5.09000	88.27649			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.11500	92.30375	5.11500	92.26512			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.16000	89.51559	5.16000	89.47780			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.73000	69.58585	5.73000	69.55381			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.85865	100.00000	9.80265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03970	100.00000	0.03947			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.85865	100.00000	9.80265			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.41542	100.00000	26.26535			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.02429	100.00000	26.87077			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.33455	100.00000	25.19063			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.33455	100.00000	25.19063			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.02263	100.00000	23.88616			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.02263	100.00000	23.88616			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.73542	100.00000	22.60626			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.73542	100.00000	22.60626			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.39495	100.00000	21.27341			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.39495	100.00000	21.27341			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.17179	100.00000	20.05720			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.17179	100.00000	20.05720			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.98247	100.00000	18.87463			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.98247	100.00000	18.87463			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.96533	100.00000	17.86327			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.00270	100.00000	16.90611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	12.71548	100.00000	12.64324			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.01131	100.00000	11.94308			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.30313	100.00000	11.23892			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.30313	100.00000	11.23892			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.69748	100.00000	10.63671			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.10507	100.00000	10.04766			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.50928	100.00000	9.45526			0.00	0	0.00
Total for j-Bonds :								825,537,244,917,020.00	,475,449,799	96 152 639 836.00	

Grand Total: **825,537,244,917,020.00** **,475,449,799** **96 152 639 836.00**