



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 25/04/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future			9.11580	9.11580	9.24090	9.24090		12.30	110,793,433.20	12,154	507,758.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	463.44840	0.46345	578.81800	0.57882	463.448	12.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	27.64840	0.02765	17.91800	0.01792	27.648	12.10	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	446.47800	0.44648	560.48470	0.56048	446.478	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	30.67800	0.03068	19.58470	0.01958	30.678	12.11	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	413.30310	0.41330	524.23760	0.52424	413.303	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	37.50310	0.03750	23.33760	0.02334	37.503	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	405.17800	0.40518	515.26970	0.51527	405.178	12.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	39.37800	0.03938	24.36970	0.02437	39.378	12.13	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	397.12330	0.39712	506.34180	0.50634	397.123	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	41.32330	0.04132	25.44180	0.02544	41.323	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	365.63670	0.36564	471.05600	0.47106	365.637	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	49.83670	0.04984	30.15600	0.03016	49.837	12.16	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	328.02610	0.32803	429.49020	0.42949	328.026	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	62.22610	0.06223	38.59020	0.03859	62.226	12.18	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	228.20590	0.22821	315.55820	0.31556	228.206	12.25	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	112.40590	0.11241	74.65820	0.07466	112.406	12.25	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	173.40660		0.17341	249.93820	0.24994	173.407	12.30	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	157.60660		0.15761	109.03820	0.10904	157.607	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	151.89140		0.15189	220.51570	0.22052	151.891	12.49	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	186.09140		0.18609	129.61570	0.12962	186.091	12.49	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	140.09990		0.14010	203.97350	0.20397	140.100	12.61	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	204.29990		0.20430	143.07350	0.14307	204.300	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	132.68440		0.13268	193.41060	0.19341	132.684	12.68	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	216.88440		0.21688	152.51060	0.15251	216.884	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	115.63060		0.11563	168.62650	0.16863	115.631	12.88	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	249.83060		0.24983	177.72650	0.17773	249.831	12.88	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	106.36110		0.10636	156.22080	0.15622	106.361	12.99	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	270.56110		0.27056	195.32080	0.19532	270.561	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	100.56060		0.10056	148.39550	0.14840	100.561	13.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	284.76060		0.28476	207.49550	0.20750	284.761	13.07	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	87.30400		0.08730	130.31820	0.13032	87.304	13.26	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	321.50400		0.32150	239.41820	0.23942	321.504	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	75.68690		0.07569	114.23710	0.11424	75.687	13.46	22,706.07	300	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	359.88690		0.35989	273.33710	0.27334	359.887	13.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	56.70750		0.05671	87.41860	0.08742	56.708	13.84	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	440.90750		0.44091	346.51860	0.34652	440.908	13.84	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	32.88660		0.03289	50.73090	0.05073	32.887	14.78	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	617.08660		0.61709	509.83090	0.50983	617.087	14.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	22.37170		0.02237	34.88260	0.03488	22.372	15.53	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	756.57170		0.75657	643.98260	0.64398	756.572	15.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	20.24470		0.02024	31.64140	0.03164	20.245	15.73	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	794.44470		0.79444	680.74140	0.68074	794.445	15.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	15.48500		0.01549	24.34100	0.02434	15.485	16.28	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	899.68500		0.89969	783.44100	0.78344	899.685	16.28	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 14/06/2013	Foreign Exchange Future	10.25	Call	8.64100		0.00864	13.85230	0.01385	8.641	17.48		0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,142.84100		1.14284	1,022.95230	1.02295	1,142.841	17.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	2.66000		0.00266	4.28290	0.00428	2.660	20.37		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,736.86000		1.73686	1,613.38290	1.61338	1,736.860	20.37		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	627.37520		0.62738	748.65110	0.74865	627.375	12.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	11.57520		0.01158	7.75110	0.00775	11.575	12.49		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	534.49410		0.53449	653.34770	0.65335	534.494	12.22		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	18.69410		0.01869	12.44770	0.01245	18.694	12.22		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	1.65820		0.00166	3.34250	0.00334	1.658	20.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,885.85820		1.88586	1,762.44250	1.76244	1,885.858	20.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,915.84970		1.91585	2,040.94870	2.04095	1,915.850	18.78		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.04970		0.00005	0.04870	0.00005	0.050	18.78		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.22860		9.22860	9.35570	9.35570		13.53		10,133,002.80	1,098	62,251.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	425.88430		0.42588	513.42360	0.51342	425.884	13.04		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	197.28430		0.19728	157.72360	0.15772	197.284	13.04		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	324.46150		0.32446	397.76450	0.39776	324.462	13.43		0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	295.86150		0.29586	242.06450	0.24206	295.862	13.43		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	264.74340		0.26474	324.87870	0.32488	264.743	13.83		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	386.14340		0.38614	319.17870	0.31918	386.143	13.83		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	247.66120		0.24766	304.80090	0.30480	247.661	13.98		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	419.06120		0.41906	349.10090	0.34910	419.061	13.98		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	586.49460		0.58649	694.96920	0.69497	586.495	12.69		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	107.89460		0.10789	89.26920	0.08927	107.895	12.69		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	177.62220		0.17762	221.41530	0.22142	177.622	14.74		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	599.02220		0.59902	515.71530	0.51572	599.022	14.74		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	175.29200		0.17529	218.61090	0.21861	175.292	14.77		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	606.69200		0.60669	522.91090	0.52291	606.692	14.77		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	282.98810		0.28299	347.88980	0.34789	282.988	13.68		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	354.38810		0.35439	292.18980	0.29219	354.388	13.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	129.21800		0.12922	162.20640	0.16221	129.218	15.56	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	800.61800		0.80062	706.50640	0.70651	800.618	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	90.12400		0.09012	114.44180	0.11444	90.124	16.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,061.52400		1.06152	958.74180	0.95874	1,061.524	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	179.98320		0.17998	224.25720	0.22426	179.983	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	591.38320		0.59138	508.55720	0.50856	591.383	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	78.69180		0.07869	100.23490	0.10023	78.692	16.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,170.09180		1.17009	1,064.53490	1.06453	1,170.092	16.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	39.78630		0.03979	51.98500	0.05199	39.786	19.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,811.18630		1.81119	1,696.28500	1.69629	1,811.186	19.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	137.51940		0.13752	172.26750	0.17227	137.519	15.39	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	758.91940		0.75892	666.56750	0.66657	758.919	15.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,931.05960		1.93106	2,059.03080	2.05903	1,931.060	15.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.45960		0.00246	3.33080	0.00333	2.460	15.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	786.12350		0.78612	905.07010	0.90507	786.124	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	57.52350		0.05752	49.37010	0.04937	57.524	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	624.41180		0.62441	735.39770	0.73540	624.412	12.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	95.81180		0.09581	79.69770	0.07970	95.812	12.72	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.33360		9.33360	9.46240	9.46240		14.23	1,670,714.40	179	23,308.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	622.32090		0.62232	717.99230	0.71799	622.321	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	216.62090		0.21662	183.49230	0.18349	216.621	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	593.67390		0.59367	683.61170	0.68361	593.674	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	237.97390		0.23797	199.11170	0.19911	237.974	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	566.15030		0.56615	651.92070	0.65192	566.150	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	260.45030		0.26045	217.42070	0.21742	260.450	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	479.76570		0.47977	555.89650	0.55590	479.766	13.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	346.16570		0.34617	293.49650	0.29350	346.166	13.90	0.00	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	638.81310		0.63881	737.56470	0.73756	638.813	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	205.21310		0.20521	175.16470	0.17516	205.213	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	297.98330		0.29798	348.62000	0.34862	297.983	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	664.38330		0.66438	586.22000	0.58622	664.383	15.14	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	271.62200		0.27162	318.44180	0.31844	271.622	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	738.02200		0.73802	656.04180	0.65604	738.022	15.40	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	581.36930		0.58137	668.70650	0.66871	581.369	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	247.76930		0.24777	206.30650	0.20631	247.769	13.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	176.05730		0.17606	208.12110	0.20812	176.057	16.79	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,142.45730		1.14246	1,045.72110	1.04572	1,142.457	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	102.69410		0.10269	123.17540	0.12318	102.694	18.68	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,769.09410		1.76909	1,660.77540	1.66078	1,769.094	18.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	300.77060		0.30077	351.80760	0.35181	300.771	15.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	657.17060		0.65717	579.40760	0.57941	657.171	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,371.38280		1.37138	1,499.91520	1.49992	1,371.383	14.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	37.78280		0.03778	37.51520	0.03752	37.783	14.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	741.27400		0.74127	847.38730	0.84739	741.274	13.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	157.67400		0.15767	134.98730	0.13499	157.674	13.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	180.48580		0.18049	213.23490	0.21323	180.486	16.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,116.88580		1.11689	1,020.83490	1.02083	1,116.886	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,945.19180		1.94519	2,075.78120	2.07578	1,945.192	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.59180		0.01159	13.38120	0.01338	11.592	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.44550		9.44550	9.57610	9.57610		14.89	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,330.91200		1.33091	1,456.69450	1.45669	1,330.912	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	85.41200		0.08541	80.59450	0.08059	85.412	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	932.22650		0.93223	1,039.37880	1.03938	932.226	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	186.72650		0.18673	163.27880	0.16328	186.727	13.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	476.18420		0.47618	538.98440	0.53898	476.184	15.21	0.00	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	620.68420		0.62068	552.88440	0.55288	620.684	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	472.71040		0.47271	535.15460	0.53515	472.710	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	627.21040		0.62721	559.05460	0.55905	627.210	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,783.46790		1.78347	1,914.52860	1.91453	1,783.468	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	37.96790		0.03797	38.42860	0.03843	37.968	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	255.21800		0.25522	292.58660	0.29259	255.218	17.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,309.71800		1.30972	1,216.48660	1.21649	1,309.718	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	188.60300		0.18860	217.82260	0.21782	188.603	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,743.10300		1.74310	1,641.72260	1.64172	1,743.103	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	612.38540		0.61239	690.64990	0.69065	612.385	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	416.88540		0.41689	364.54990	0.36455	416.885	14.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	469.26460		0.46926	531.35420	0.53135	469.265	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	633.76460		0.63376	565.25420	0.56525	633.765	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.51970		9.51970	9.65100	9.65100		15.37	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	592.14220		0.59214	658.42490	0.65842	592.142	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	672.44220		0.67244	607.42490	0.60742	672.442	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	588.49440		0.58849	654.47500	0.65448	588.494	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	678.79440		0.67879	613.47500	0.61347	678.794	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	595.81920		0.59582	662.40530	0.66241	595.819	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	666.11920		0.66612	601.40530	0.60141	666.119	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.61280		9.61280	9.74210	9.74210		15.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,331.67980		1.33168	1,446.53050	1.44653	1,331.680	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	268.87980		0.26888	254.43050	0.25443	268.880	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	781.42040		0.78142	847.93660	0.84794	781.420	15.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	768.62040		0.76862	705.83660	0.70584	768.620	15.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,759.70680		1.75971	1,884.35600	1.88436	1,759.707	14.85	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	146.90680		0.14691	142.25600	0.14226	146.907	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,405.40000		1.40540	1,522.42490	1.52242	1,405.400	14.58	0.00	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	242.60000		0.24260	230.32490	0.23032	242.600	14.58		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,368.29540		1.36830	1,484.25720	1.48426	1,368.295	14.55		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	255.49540		0.25550	242.15720	0.24216	255.495	14.55		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.49450		10.49450	10.60290	10.60290		17.48		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,802.90270		1.80290	1,890.15050	1.89015	1,802.903	15.60		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	458.40270		0.45840	437.25050	0.43725	458.403	15.60		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,772.10140		1.77210	1,858.34770	1.85835	1,772.101	15.64		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	477.60140		0.47760	455.44770	0.45545	477.601	15.64		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,741.75860		1.74176	1,826.98770	1.82699	1,741.759	15.67		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	497.25860		0.49726	474.08770	0.47409	497.259	15.67		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.11580		9.11580	9.24090	9.24090		12.30		63,810.60	7	913.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,330.30590		0.41330	52,423.76210	0.52424	41,330.306	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,750.30590		0.03750	2,333.76210	0.02334	3,750.306	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	40,517.80150		0.40518	51,526.96950	0.51527	40,517.801	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,937.80150		0.03938	2,436.96950	0.02437	3,937.802	12.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	39,712.33280		0.39712	50,634.17690	0.50634	39,712.333	12.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	4,132.33280		0.04132	2,544.17690	0.02544	4,132.333	12.14		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.22860		9.22860	9.35570	9.35570		13.53		46,143.00	5	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,116.81340		0.49117	58,672.29880	0.58672	49,116.813	12.83		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	15,256.81340		0.15257	12,102.29880	0.12102	15,256.813	12.83		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	48,495.05290		0.48495	57,929.27450	0.57929	48,495.053	12.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15,635.05290		0.15635	12,359.27450	0.12359	15,635.053	12.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	47,878.74930		0.47879	57,245.36350	0.57245	47,878.749	12.87		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	16,018.74930		0.16019	12,675.36350	0.12675	16,018.749	12.87		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.33360		9.33360	9.46240	9.46240		14.23		46,668.00	5	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	36,294.58060		0.36295	42,247.53600	0.42248	36,294.581	14.60		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	51,934.58060		0.51935	45,007.53600	0.45008	51,934.581	14.60		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	35,953.13490		0.35953	41,861.08720	0.41861	35,953.135	14.62		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 MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	52,593.13490		0.52593	45,621.08720	0.45621	52,593.135	14.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	35,614.79160		0.35615	41,478.28370	0.41478	35,614.792	14.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	53,254.79160		0.53255	46,238.28370	0.46238	53,254.792	14.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.06940		14.06940	14.10520	14.10520		10.47	84,416.40	6	18,141.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,070.49050		2.07049	2,106.82490	2.10682	2,070.490	16.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.09050		0.00109	1.62490	0.00162	1.090	16.42	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,085.33610		1.08534	1,121.95660	1.12196	1,085.336	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	15.93610		0.01594	16.75660	0.01676	15.936	13.42	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	391.65550		0.39166	425.79660	0.42580	391.656	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	112.25550		0.11226	110.59660	0.11060	112.255	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	117.41600		0.11742	143.31930	0.14332	117.416	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	388.01600		0.38802	378.11930	0.37812	388.016	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	36.64060		0.03664	47.96220	0.04796	36.641	11.64	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	767.24060		0.76724	742.76220	0.74276	767.241	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	384.52800		0.38453	418.75350	0.41875	384.528	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	115.12800		0.11513	113.55350	0.11355	115.128	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	377.46090		0.37746	411.76880	0.41177	377.461	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	118.06090		0.11806	116.56880	0.11657	118.061	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	16.98960		0.01699	21.51350	0.02151	16.990	14.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,247.58960		1.24759	1,216.31350	1.21631	1,247.590	14.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	101.28790		0.10129	125.40470	0.12540	101.288	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	431.88790		0.43189	420.20470	0.42020	431.888	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	52.77290		0.05277	69.67760	0.06968	52.773	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	633.37290		0.63337	614.47760	0.61448	633.373	11.26	0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.23710		14.23710	14.27430	14.27430		11.93	0.00	0	3,995.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	247.77060		0.24777	274.44100	0.27444	247.771	12.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	770.67060		0.77067	760.14100	0.76014	770.671	12.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	253.01230		0.25301	280.02510	0.28003	253.012	12.72	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	755.91230	0.75591	745.72510	0.74573	755.912	12.72	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	250.37810	0.25038	277.22130	0.27722	250.378	12.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	763.27810	0.76328	752.92130	0.75292	763.278	12.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.39520	14.39520	14.43340	14.43340		12.49	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	391.94350	0.39194	424.50590	0.42451	391.943	13.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	906.74350	0.90674	901.10590	0.90111	906.744	13.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	397.72960	0.39773	430.54290	0.43054	397.730	13.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	892.52960	0.89253	887.14290	0.88714	892.530	13.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	394.82580	0.39483	427.51360	0.42751	394.826	13.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	899.62580	0.89963	894.11360	0.89411	899.626	13.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.56590	14.56590	14.60520	14.60520		12.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	827.49750	0.82750	881.81960	0.88182	827.498	12.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	571.59750	0.57160	586.61960	0.58662	571.598	12.72	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	837.33880	0.83734	891.71810	0.89172	837.339	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	561.43880	0.56144	576.51810	0.57652	561.439	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	832.40600	0.83241	886.75450	0.88675	832.406	12.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	566.50600	0.56651	581.55450	0.58155	566.506	12.71	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09160	0.09160	0.09300	0.09300		22.16	0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	363.54830	0.00364	464.12190	0.00464	363.548	20.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	203.54830	0.00204	164.12190	0.00164	203.548	20.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	57.16520	0.00057	86.48260	0.00086	57.165	22.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	897.16520	0.00897	786.48260	0.00786	897.165	22.16	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	6.72510	0.00007	11.82820	0.00012	6.725	24.17	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,846.72510	0.01847	1,711.82820	0.01712	1,846.725	24.17	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09280	0.09280	0.09420	0.09420		20.55	2,320.00	25	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	591.96330	0.00592	695.47900	0.00695	591.963	19.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	311.96330	0.00312	275.47900	0.00275	311.963	19.13	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	216.80750	0.00217	269.05770	0.00269	216.808	20.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	936.80750		0.00937	849.05770	0.00849	936.808	20.55	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	76.60740		0.00077	100.88060	0.00101	76.607	22.27	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,796.60740		0.01797	1,680.88060	0.01681	1,796.607	22.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.86030		11.86030	12.01090	12.01090		11.81	12,477,035.60	1,052	69,387.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	510.13190		0.51013	638.96620	0.63897	510.132	11.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	49.83190		0.04983	28.06620	0.02807	49.832	11.75	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	295.10110		0.29510	398.54080	0.39854	295.101	11.79	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	134.80110		0.13480	87.64080	0.08764	134.801	11.79	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	237.71970		0.23772	330.84480	0.33084	237.720	11.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	177.41970		0.17742	119.94480	0.11994	177.420	11.80	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	119.37850		0.11938	175.56460	0.17556	119.379	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	359.07850		0.35908	264.66460	0.26466	359.078	12.36	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	93.49340		0.09349	140.60580	0.14061	93.493	12.58	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	433.19340		0.43319	329.70580	0.32971	433.193	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	43.46430		0.04346	69.60250	0.06960	43.464	13.26	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	683.16430		0.68316	558.70250	0.55870	683.164	13.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	628.65860		0.62866	769.76550	0.76977	628.659	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	28.35860		0.02836	18.86550	0.01887	28.359	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	31.14890		0.03115	50.81800	0.05082	31.149	13.59	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	800.84890		0.80085	669.91800	0.66992	800.849	13.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	22.87560		0.02288	38.17100	0.03817	22.876	13.90	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	912.57560		0.91258	777.27100	0.77727	912.576	13.90	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	646.70660		0.64671	788.73120	0.78873	646.707	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	26.40660		0.02641	17.83120	0.01783	26.407	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	637.48220		0.63748	779.24080	0.77924	637.482	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	27.18220		0.02718	18.34080	0.01834	27.182	11.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.01580		12.01580	12.16880	12.16880		12.97	0.00	0	17,711.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	356.64670		0.35665	430.80650	0.43081	356.647	13.15	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	440.84670		0.44085	362.00650	0.36201	440.847	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	301.78660		0.30179	365.82840	0.36583	301.787	13.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	535.98660		0.53599	447.02840	0.44703	535.987	13.43	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	269.67470		0.26967	328.50270	0.32850	269.675	13.62	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	603.87470		0.60387	509.70270	0.50970	603.875	13.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	155.12690		0.15513	191.36710	0.19137	155.127	14.64	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	989.32690		0.98933	872.56710	0.87257	989.327	14.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	393.73530		0.39374	476.24340	0.47624	393.735	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	387.93530		0.38794	317.44340	0.31744	387.935	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	652.39950		0.65240	761.17680	0.76118	652.399	12.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	186.59950		0.18660	142.37680	0.14238	186.600	12.68	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	402.78730		0.40279	486.79860	0.48680	402.787	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	376.98730		0.37699	307.99860	0.30800	376.987	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	398.05740		0.39806	481.50020	0.48150	398.057	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	382.25740		0.38226	312.70020	0.31270	382.257	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.16230		12.16230	12.31720	12.31720		13.63	0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,117.05820		1.11706	1,244.58090	1.24458	1,117.058	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	154.75820		0.15476	127.38090	0.12738	154.758	13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	934.32950		0.93433	1,053.93160	1.05393	934.329	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	215.02950		0.21503	179.73160	0.17973	215.030	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	898.64080		0.89864	1,016.46520	1.01647	898.641	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	229.34080		0.22934	192.26520	0.19227	229.341	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	863.64050		0.86364	979.64250	0.97964	863.641	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	244.34050		0.24434	205.44250	0.20544	244.340	13.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.32020		12.32020	12.47760	12.47760		14.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	585.74220		0.58574	661.05420	0.66105	585.742	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	765.54220		0.76554	683.45420	0.68345	765.542	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	582.07770		0.58208	657.05140	0.65705	582.078	14.38	0.00	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	771.87770		0.77188	689.45140	0.68945	771.878	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	589.42490		0.58942	665.07620	0.66508	589.425	14.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	759.22490		0.75922	677.47620	0.67748	759.225	14.36	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.15019		118.15019	118.15255	118.15255			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,736.52000		4.73652	4,738.88000	4.73888	4,736.520		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			118.63965		118.63965	118.64211	118.64211			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	649.65000		0.64965	652.11000	0.65211	649.650		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	639.65000		0.63965	642.11000	0.64211	639.650		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	629.65000		0.62965	632.11000	0.63211	629.650		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			114.76935		114.76935	114.76869	114.76869			1,032,924.15	9	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,164.87000		3.16487	3,164.21000	3.16421	3,164.870		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			115.08132		115.08132	115.08088	115.08088			1,035,731.88	9	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	91.32000		0.09132	90.88000	0.09088	91.320		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	81.32000		0.08132	80.88000	0.08088	81.320		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	71.32000		0.07132	70.88000	0.07088	71.320		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			119.62232		119.62232	119.62112	119.62112			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,024.50000		2.02450	2,023.30000	2.02330	2,024.500		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			119.86537		119.86537	119.86417	119.86417				0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	875.37000		0.87537	874.17000	0.87417	875.370			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	865.37000		0.86537	864.17000	0.86417	865.370			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	855.37000		0.85537	854.17000	0.85417	855.370			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			507.11700		507.11700	507.71600	507.71600				0.00	0	10.00
AL7T	On 01/08/2013	Index Future			513.72400		513.72400	514.33100	514.33100				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			521.07500		521.07500	521.69300	521.69300				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			453.18200		453.18200	453.87000	453.87000			1,631,455,200.00		360	591.00
ALBI	On 01/08/2013	Index Future			459.08600		459.08600	459.78300	459.78300				0.00	0	333.00
ALBI	On 07/11/2013	Index Future			465.65500		465.65500	466.36400	466.36400				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.37050		9.37050	9.44710	9.44710		8.33		46,852.50	5	11,828.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	624.79600		0.62480	699.45990	0.69946	624.796	12.66		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	14.29600		0.01430	12.35990	0.01236	14.296	12.66		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	643.90040		0.64390	718.65510	0.71866	643.900	12.79		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	13.40040		0.01340	11.55510	0.01156	13.400	12.79		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	634.34030		0.63434	709.05040	0.70905	634.340	12.72		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	13.84030		0.01384	11.95040	0.01195	13.840	12.72		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.42330		9.42330	9.50100	9.50100		9.40		141,349.50	15	10,128.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	290.71740		0.29072	340.62380	0.34062	290.717	9.54		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	167.41740		0.16742	139.62380	0.13962	167.417	9.54		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	48.04620		0.04805	55.73730	0.05574	48.046	12.37		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	924.74620		0.92475	854.73730	0.85474	924.746	12.37		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	585.94010		0.58594	657.64260	0.65764	585.940	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	62.64010		0.06264	56.64260	0.05664	62.640	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	576.75950		0.57676	648.30490	0.64830	576.759	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	63.45950		0.06346	57.30490	0.05730	63.459	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	963.53490		0.96353	1,037.52730	1.03753	963.535	13.41	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	40.23490		0.04023	36.52730	0.03653	40.235	13.41	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	678.63160		0.67863	751.70790	0.75171	678.632	11.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	55.33160		0.05533	50.70790	0.05071	55.332	11.14	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	595.13690		0.59514	666.99520	0.66700	595.137	10.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	61.83690		0.06184	55.99520	0.05600	61.837	10.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.47340		9.47340	9.55170	9.55170		10.31	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	72.39280		0.07239	78.24360	0.07824	72.393	12.94	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,198.99280		1.19899	1,126.54360	1.12654	1,198.993	12.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	313.43060		0.31343	354.43840	0.35444	313.431	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	310.03060		0.31003	272.73840	0.27274	310.031	10.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	309.27790		0.30928	349.48610	0.34949	309.278	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	315.87790		0.31588	277.78610	0.27779	315.878	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	263.34480		0.26334	296.15960	0.29616	263.345	10.64	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	389.94480		0.38994	344.45960	0.34446	389.945	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	947.11490		0.94711	1,019.78200	1.01978	947.115	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	73.71490		0.07371	68.08200	0.06808	73.715	12.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	317.63200		0.31763	359.43990	0.35944	317.632	10.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	304.23200		0.30423	267.73990	0.26774	304.232	10.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.52560		9.52560	9.60490	9.60490		10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	399.16480		0.39916	440.14660	0.44015	399.165	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	383.56480		0.38356	345.24660	0.34525	383.565	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	408.23520		0.40824	449.90120	0.44990	408.235	10.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	372.63520		0.37264	335.00120	0.33500	372.635	10.89	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	403.67750		0.40368	445.00460	0.44500	403.678	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	378.07750		0.37808	340.10460	0.34010	378.078	10.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.07990		10.07990	10.14200	10.14200		12.98	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,924.27630		2.92428	2,986.82920	2.98683	2,924.276	15.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.37630		0.09438	94.82920	0.09483	94.376	15.45	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,875.95750		2.87596	2,938.53780	2.93854	2,875.958	15.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.05750		0.09606	96.53780	0.09654	96.058	15.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,827.66210		2.82766	2,890.26790	2.89027	2,827.662	15.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	97.76210		0.09776	98.26790	0.09827	97.762	15.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.92520		8.92520	8.98570	8.98570		9.80	0.00	0	37.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	117.31570		0.11732	154.78930	0.15479	117.316	9.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	142.11570		0.14212	119.08930	0.11909	142.116	9.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	113.13560		0.11314	149.38820	0.14939	113.136	9.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	147.93560		0.14794	123.68820	0.12369	147.936	9.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	122.12940		0.12213	160.30620	0.16031	122.129	9.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	136.92940		0.13693	114.60620	0.11461	136.929	9.81	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.01680		9.01680	9.07800	9.07800		11.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	227.10410		0.22710	261.31340	0.26131	227.104	11.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	300.30410		0.30030	273.31340	0.27331	300.304	11.56	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	223.20250		0.22320	257.06120	0.25706	223.203	11.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	306.40250		0.30640	279.06120	0.27906	306.403	11.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	219.35920		0.21936	252.86580	0.25287	219.359	11.60	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	312.55920		0.31256	284.86580	0.28487	312.559	11.60	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.14760		0.14760	0.19140	0.19140			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			74.52330		74.52330	105.19530	105.19530			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			13.56430		13.56430	20.75100	20.75100			0.00	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			5,368.98950		5,368.98950	-2,644.80290	-2,644.80290				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			5,909.15730		5,909.15730	-4,271.01470	-4,271.01470				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			13.56430		13.56430	20.75100	20.75100				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			254.36280		254.36280	175.03510	175.03510				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			142.08410		142.08410	198.34770	198.34770				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			60.84360		60.84360	49.26820	49.26820				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	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00010	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	0.00010	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.62570		9.62570	9.75650	9.75650		11.89		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	213.60190		0.21360	302.79670	0.30280	213.602	11.82		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	127.90190		0.12790	86.29670	0.08630	127.902	11.82		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	208.00980		0.20801	296.08310	0.29608	208.010	11.83		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	132.30980		0.13231	89.58310	0.08958	132.310	11.83		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	202.51280		0.20251	289.45490	0.28945	202.513	11.83		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	136.81280		0.13681	92.95490	0.09295	136.813	11.83		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.75610		9.75610	9.88950	9.88950		13.21		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	289.21330		0.28921	358.29060	0.35829	289.213	13.42		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	373.11330		0.37311	308.79060	0.30879	373.113	13.42		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	285.38390		0.28538	353.51210	0.35351	285.384	13.45		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	379.28390		0.37928	314.01210	0.31401	379.284	13.45	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	281.60330		0.28160	348.78450	0.34878	281.603	13.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	385.50330		0.38550	319.28450	0.31928	385.503	13.47	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570			13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	560.93640		0.56094	562.05060	0.56205	560.936	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	395.23640		0.39524	396.35060	0.39635	395.236	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	570.94500		0.57094	572.05360	0.57205	570.945	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	385.24500		0.38525	386.35360	0.38635	385.245	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	565.92140		0.56592	567.03280	0.56703	565.921	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	390.22140		0.39022	391.33280	0.39133	390.221	13.04	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.57230		9.57230	9.69970	9.69970		11.38	0.00	3,500	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	50.42300		0.05042	0.00000	0.00000	50.423	12.02	0.00	5,000	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	128.12300		0.12812	0.00000	0.00000	128.123	12.02	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	26.62750		0.02663	67.20810	0.06721	26.628	12.67	0.00	10,000	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	204.32750		0.20433	117.50810	0.11751	204.328	12.67	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	11.80510		0.01181	34.28750	0.03429	11.805	13.44	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	309.50510		0.30951	204.58750	0.20459	309.505	13.44	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	11.01510		0.01102	32.34750	0.03235	11.015	13.50	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Put	318.71510		0.31872	212.64750	0.21265	318.715	13.50	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	10.27610		0.01028	30.50850	0.03051	10.276	13.57	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	327.97610		0.32798	220.80850	0.22081	327.976	13.57	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry			7.72610		7.72610	7.76200	7.76200		11.80	0.00	5,000	5,000.00
DANZ	On 02/05/2013	Any day expiry	7.76	Call	35.82590		0.03583	54.00680	0.05401	35.826	11.92	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.76	Put	69.72590		0.06973	52.00680	0.05201	69.726	11.92	0.00	0	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.79	Call	26.73810		0.02674	41.63120	0.04163	26.738	12.28	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.79	Put	90.63810		0.09064	69.63120	0.06963	90.638	12.28	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
DANZ	On 02/05/2013	Any day expiry	7.80	Call	24.19940		0.02420	38.06500	0.03807	24.199	12.40	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Put	98.09940		0.09810	76.06500	0.07606	98.099	12.40	0.00	5,000	5,000.00
DANZ	On 02/05/2013	Any day expiry	7.81	Call	21.88020		0.02188	34.75880	0.03476	21.880	12.52	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.81	Put	105.78020		0.10578	82.75880	0.08276	105.780	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.06380		9.06380	9.18180	9.18180		13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,063.80000		1.06380	1,181.80000	1.18180	1,063.800	20.05	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	20.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	963.80000		0.96380	1,081.80000	1.08180	963.800	20.05	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	20.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	863.80000		0.86380	981.80020	0.98180	863.800	20.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.00000		0.00000	0.00020	0.00000	0.000	20.92	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	54.17700		0.05418	165.40110	0.16540	54.177	14.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	10.37700		0.01038	3.60110	0.00360	10.377	14.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	39.20680		0.03921	146.78280	0.14678	39.207	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	15.40680		0.01541	4.98280	0.00498	15.407	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	32.46500		0.03247	137.64530	0.13765	32.465	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	18.66500		0.01867	5.84530	0.00585	18.665	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	27.37800		0.02738	128.64330	0.12864	27.378	13.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	23.57800		0.02358	6.84330	0.00684	23.578	13.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	0.05310		0.00005	3.87210	0.00387	0.053	20.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	286.25310		0.28625	172.07210	0.17207	286.253	20.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	0.00270		0.00000	0.49450	0.00049	0.003	24.59	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	446.20270		0.44620	328.69450	0.32869	446.203	24.59	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			9.06130		9.06130	9.18500	9.18500		11.75	0.00	19,000	19,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	19.03900		0.01904	73.19230	0.07319	19.039	12.89	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	117.73900		0.11774	48.19230	0.04819	117.739	12.89	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Call	17.13090		0.01713	0.00000	0.00000	17.131	12.99	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Put	125.83090		0.12583	0.00000	0.00000	125.831	12.99	0.00	10,000	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/04/2013	Any day expiry	9.14	Call	23.43420		0.02343	85.71120	0.08571	23.434	12.68	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	102.13420		0.10213	40.71120	0.04071	102.134	12.68	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	21.13540		0.02114	79.32880	0.07933	21.135	12.79	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	109.83540		0.10984	44.32880	0.04433	109.835	12.79	0.00	0	39,000.00
DAUS	On 02/05/2013	Any day expiry			9.06340		9.06340	9.20000	9.20000		11.97	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Call	19.47110		0.01947	0.00000	0.00000	19.471	13.21	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Put	156.07110		0.15607	0.00000	0.00000	156.071	13.21	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Call	17.79770		0.01780	0.00000	0.00000	17.798	13.30	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Put	164.39770		0.16440	0.00000	0.00000	164.398	13.30	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Call	98.65260		0.09865	0.00000	0.00000	98.653	12.40	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Put	35.25260		0.03525	0.00000	0.00000	35.253	12.40	0.00	60,000	60,000.00
DAUS	On 02/05/2013	Any day expiry	9.19	Call	21.28580		0.02129	0.00000	0.00000	21.286	13.13	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.19	Put	147.88580		0.14789	0.00000	0.00000	147.886	13.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.09510		9.09510	9.22000	9.22000		12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	160.16970		0.16017	243.46860	0.24347	160.170	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	105.06970		0.10507	63.46860	0.06347	105.070	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	154.62850		0.15463	236.55540	0.23656	154.629	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	109.52850		0.10953	66.55540	0.06656	109.529	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	149.20950		0.14921	229.74820	0.22975	149.210	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	114.10950		0.11411	69.74820	0.06975	114.110	12.02	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	52.56710		0.05257	89.06410	0.08906	52.567	13.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	307.46710		0.30747	219.06410	0.21906	307.467	13.20	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	28.73380		0.02873	50.93040	0.05093	28.734	13.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	443.63380		0.44363	340.93040	0.34093	443.634	13.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	20.79290		0.02079	36.91300	0.03691	20.793	14.45	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	525.69290		0.52569	416.91300	0.41691	525.693	14.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	995.51480		0.99551	1,120.26710	1.12027	995.515	14.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.41480		0.00041	0.26710	0.00027	0.415	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.20	Call	895.86710		0.89587	1,020.48220	1.02048	895.867	13.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.76710		0.00077	0.48220	0.00048	0.767	13.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	846.16020		0.84616	970.64700	0.97065	846.160	13.68	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	1.06020		0.00106	0.64700	0.00065	1.060	13.68	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.12310		9.12310	9.24820	9.24820		12.28	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	115.15920		0.11516	165.44120	0.16544	115.159	12.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	282.05920		0.28206	207.24120	0.20724	282.059	12.99	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	112.18350		0.11218	161.50030	0.16150	112.184	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	289.08350		0.28908	213.30030	0.21330	289.083	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	109.27830		0.10928	157.64190	0.15764	109.278	13.07	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	296.17830		0.29618	219.44190	0.21944	296.178	13.07	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	241.53710		0.24154	328.80880	0.32881	241.537	12.22	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	118.43710		0.11844	80.60880	0.08061	118.437	12.22	0.00	0	20,000.00
DAUS	On 21/06/2013	Any day expiry			9.12430		9.12430	9.24950	9.24950		12.31	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	244.08200		0.24408	331.36790	0.33137	244.082	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	119.78200		0.11978	81.86790	0.08187	119.782	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	238.18920		0.23819	324.48420	0.32448	238.189	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	123.88920		0.12389	84.98420	0.08498	123.889	12.25	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	250.06310		0.25006	338.33190	0.33833	250.063	12.24	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	115.76310		0.11576	78.83190	0.07883	115.763	12.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.13040		9.13040	9.25560	9.25560		12.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	232.72920		0.23273	315.60630	0.31561	232.729	12.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	142.32920		0.14233	100.00630	0.10001	142.329	12.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	227.26250		0.22726	309.08620	0.30909	227.263	12.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	146.86250		0.14686	103.48620	0.10349	146.863	12.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	221.88160		0.22188	302.64660	0.30265	221.882	12.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	151.48160		0.15148	107.04660	0.10705	151.482	12.34	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	109.54690		0.10955	156.28570	0.15629	109.547	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Put	329.14690		0.32915	250.68570	0.25069	329.147	13.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	73.69900		0.07370	107.68610	0.10769	73.699	13.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	453.29900		0.45330	362.08610	0.36209	453.299	13.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	58.89340		0.05889	87.03810	0.08704	58.893	14.14	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	528.49340		0.52849	431.43810	0.43144	528.493	14.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,033.20200		1.03320	1,158.05440	1.15805	1,033.202	13.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	2.80200		0.00280	2.45440	0.00245	2.802	13.59	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	934.42330		0.93442	1,059.12950	1.05913	934.423	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	4.02330		0.00402	3.52950	0.00353	4.023	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	885.23080		0.88523	1,009.83310	1.00983	885.231	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	4.83080		0.00483	4.23310	0.00423	4.831	12.82	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.16150		9.16150	9.28720	9.28720		12.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	208.72090		0.20872	275.10610	0.27511	208.721	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	257.22090		0.25722	197.90610	0.19791	257.221	12.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	69.05830		0.06906	94.05840	0.09406	69.058	15.07	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	707.55830		0.70756	606.85840	0.60686	707.558	15.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	216.70190		0.21670	285.60210	0.28560	216.702	12.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	245.20190		0.24520	188.40210	0.18840	245.202	12.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	212.67670		0.21268	280.32040	0.28032	212.677	12.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	251.17670		0.25118	193.12040	0.19312	251.177	12.87	0.00	0	1,400.00
DAUS	On 26/07/2013	Any day expiry			9.16630		9.16630	9.29210	9.29210		12.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	299.31470		0.29931	382.93730	0.38294	299.315	12.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	173.01470		0.17301	130.83730	0.13084	173.015	12.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	293.82480		0.29382	376.63950	0.37664	293.825	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	177.52480		0.17752	134.53950	0.13454	177.525	12.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	288.40500		0.28840	370.40850	0.37041	288.405	12.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	182.10500		0.18210	138.30850	0.13831	182.105	12.68	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	168.49500		0.16849	221.04380	0.22104	168.495	13.47	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
DAUS	On 26/07/2013	Any day expiry	9.35	Put	352.19500		0.35219	278.94380	0.27894	352.195	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	125.20380		0.12520	167.12530	0.16713	125.204	14.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	468.90380		0.46890	385.02530	0.38503	468.904	14.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	105.91490		0.10591	142.68480	0.14268	105.915	14.32	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	539.61490		0.53961	450.58480	0.45058	539.615	14.32	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,074.20280		1.07420	1,199.14860	1.19915	1,074.203	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	7.90280		0.00790	7.04860	0.00705	7.903	13.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	977.12100		0.97712	1,101.78180	1.10178	977.121	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	10.82100		0.01082	9.68180	0.00968	10.821	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	928.95200		0.92895	1,053.42480	1.05342	928.952	12.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	12.65200		0.01265	11.32480	0.01132	12.652	12.98	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.17230		9.17230	9.29820	9.29820		12.85	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	283.23460		0.28323	363.03800	0.36304	283.235	12.77	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	200.93460		0.20093	154.83800	0.15484	200.935	12.77	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	278.08500		0.27808	357.09090	0.35709	278.085	12.79	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	205.78500		0.20578	158.89090	0.15889	205.785	12.79	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	273.00300		0.27300	351.20750	0.35121	273.003	12.80	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	210.70300		0.21070	163.00750	0.16301	210.703	12.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.20340		9.20340	9.33000	9.33000		13.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	241.09460		0.24109	302.25620	0.30226	241.095	13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	347.69460		0.34769	282.25620	0.28226	347.695	13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	110.62270		0.11062	142.05030	0.14205	110.623	15.32	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	747.22270		0.74722	652.05030	0.65205	747.223	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	248.40290		0.24840	311.58000	0.31158	248.403	13.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	335.00290		0.33500	271.58000	0.27158	335.003	13.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	244.72170		0.24472	306.89150	0.30689	244.722	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	341.32170		0.34132	276.89150	0.27689	341.322	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	267.60010		0.26760	335.86700	0.33587	267.600	13.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	304.20010		0.30420	245.86700	0.24587	304.200	13.37	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	178.63240		0.17863	226.34660	0.22635	178.632	14.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	485.23240		0.48523	406.34660	0.40635	485.232	14.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	156.09690		0.15610	199.07470	0.19907	156.097	14.50	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	552.69690		0.55270	469.07470	0.46907	552.697	14.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,023.02690		1.02303	1,148.66620	1.14867	1,023.027	13.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	19.62690		0.01963	18.66620	0.01867	19.627	13.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	975.86130		0.97586	1,101.02440	1.10102	975.861	13.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	22.46130		0.02246	21.02440	0.02102	22.461	13.12	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.23700		9.23700	9.36420	9.36420		13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	295.44870		0.29545	361.08320	0.36108	295.449	13.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	358.44870		0.35845	296.88320	0.29688	358.449	13.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	291.66520		0.29167	356.36030	0.35636	291.665	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	364.66520		0.36467	302.16030	0.30216	364.665	13.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	141.78450		0.14178	176.61530	0.17662	141.785	15.50	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	784.78450		0.78478	692.41530	0.69242	784.784	15.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	303.15940		0.30316	370.68110	0.37068	303.159	13.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	346.15940		0.34616	286.48110	0.28648	346.159	13.65	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	299.28000		0.29928	365.85830	0.36586	299.280	13.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	352.28000		0.35228	291.65830	0.29166	352.280	13.68	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.24060		9.24060	9.36790	9.36790		13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	230.53020		0.23053	282.88340	0.28288	230.530	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	499.93020		0.49993	424.98340	0.42498	499.930	14.36	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	205.70680		0.20571	253.46090	0.25346	205.707	14.63	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	565.10680		0.56511	485.56090	0.48556	565.107	14.63	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	320.77820		0.32078	391.43480	0.39143	320.778	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	330.17820		0.33018	273.53480	0.27353	330.178	13.59	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	316.73780		0.31674	386.45280	0.38645	316.738	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	9.26	Put	336.13780		0.33614	278.55280	0.27855	336.138	13.62	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,070.08180		1.07008	1,196.45610	1.19646	1,070.082	13.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	29.48180		0.02948	28.55610	0.02856	29.482	13.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,023.73480		1.02373	1,149.44020	1.14944	1,023.735	13.27	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	33.13480		0.03313	31.54020	0.03154	33.135	13.27	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	325.11660		0.32512	396.46710	0.39647	325.117	13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	324.51660		0.32452	268.56710	0.26857	324.517	13.57	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.27170		9.27170	9.39970	9.39970		13.67	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	304.59180		0.30459	364.75760	0.36476	304.592	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	442.89180		0.44289	375.05760	0.37506	442.892	14.13	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	284.47570		0.28448	341.58550	0.34159	284.476	14.30	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	482.77570		0.48278	411.88550	0.41189	482.776	14.30	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	148.08120		0.14808	181.03650	0.18104	148.081	16.10	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	946.38120		0.94638	851.33650	0.85134	946.381	16.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	311.61600		0.31162	373.09650	0.37310	311.616	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	429.91600		0.42992	363.39650	0.36340	429.916	14.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	308.08230		0.30808	368.77070	0.36877	308.082	14.10	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	436.38230		0.43638	369.07070	0.36907	436.382	14.10	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.27890		9.27890	9.40700	9.40700		13.82	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	254.66900		0.25467	306.27620	0.30628	254.669	14.69	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	575.76900		0.57577	499.27620	0.49928	575.769	14.69	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	307.29980		0.30730	367.29270	0.36729	307.300	14.20	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	458.39980		0.45840	390.29270	0.39029	458.400	14.20	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	303.90780		0.30391	363.38170	0.36338	303.908	14.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	465.00780		0.46501	396.38170	0.39638	465.008	14.23	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	300.55450		0.30055	359.50990	0.35951	300.555	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	471.65450		0.47165	402.50990	0.40251	471.654	14.26	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,072.11900		1.07212	1,199.16100	1.19916	1,072.119	13.31	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	8.25	Put	43.21900		0.04322	42.16100	0.04216	43.219	13.31	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.31460		9.31460	9.44310	9.44310		14.04	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	354.74340		0.35474	415.64410	0.41564	354.743	14.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	480.14340		0.48014	412.54410	0.41254	480.143	14.41	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	351.21920		0.35122	411.45970	0.41146	351.219	14.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	486.61920		0.48662	418.35970	0.41836	486.619	14.43	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	358.30710		0.35831	419.86470	0.41986	358.307	14.38	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	473.70710		0.47371	406.76470	0.40676	473.707	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.42520		9.42520	9.55540	9.55540		14.81	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	661.53430		0.66153	746.67570	0.74668	661.534	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	326.33430		0.32633	281.27570	0.28128	326.334	14.00	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	656.43140		0.65643	741.07950	0.74108	656.431	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	331.23140		0.33123	285.67950	0.28568	331.231	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	651.36290		0.65136	735.52390	0.73552	651.363	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	336.16290		0.33616	290.12390	0.29012	336.163	14.04	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.44780		9.44780	9.57860	9.57860		14.91	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	693.29360		0.69329	778.63640	0.77864	693.294	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	335.49360		0.33549	290.03640	0.29004	335.494	14.10	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	688.18140		0.68818	772.51360	0.77251	688.181	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	340.38140		0.34038	293.91360	0.29391	340.381	14.12	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	683.10910		0.68311	766.98560	0.76699	683.109	14.15	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	345.30910		0.34531	298.38560	0.29839	345.309	14.15	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.62978		113.62978	113.62850	113.62850			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	313.60000		0.31360	312.32000	0.31232	313.600		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			115.12430		115.12430	115.12303	115.12303			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	124.30000		0.12430	123.03000	0.12303	124.300		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	114.30000		0.11430	113.03000	0.11303	114.300		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	134.30000		0.13430	133.03000	0.13303	134.300		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.22051		94.00031	8.18120	94.36618			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	84,820.05000		84.82005	85,185.92000	85.18592	84,820.050		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			8.29307		95.22496	8.25264	95.59557			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,132.76000		6.13276	6,503.37000	6.50337	6,132.760		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	84,173.63000		84.17363	84,544.24000	84.54424	84,173.630		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			8.37311		92.80584	8.33136	93.18226			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,041.60000		1.04160	1,418.02000	1.41802	1,041.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Call	1,129.88000		1.12988	1,506.30000	1.50630	1,129.880		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	1,218.03000		1.21803	1,594.45000	1.59445	1,218.030		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			452.31500		452.31500	452.94100	452.94100			316,620,500.00	70	43.00
GOVI	On 02/05/2013	GOVI	432.99	Call	193,250.00000		19.32500	199,510.00000	19.95100	193,250.000		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	193,150.00000		19.31500	199,410.00000	19.94100	193,150.000		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	193,050.00000		19.30500	199,310.00000	19.93100	193,050.000		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			458.20800		458.20800	458.84200	458.84200			320,745,600.00	70	350.00
GOVI	On 01/08/2013	GOVI	445.99	Call	122,180.00000		12.21800	128,520.00000	12.85200	122,180.000		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	122,080.00000		12.20800	128,420.00000	12.84200	122,080.000		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	121,980.00000		12.19800	128,320.00000	12.83200	121,980.000		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			464.76500		464.76500	465.40900	465.40900			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	187,750.00000		18.77500	194,190.00000	19.41900	187,750.000		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	187,650.00000		18.76500	194,090.00000	19.40900	187,650.000		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	187,550.00000		18.75500	193,990.00000	19.39900	187,550.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	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	206.82000		206.82000	206.71300	206.71300			0.00	0	5.00
IGOV	On 01/08/2013	Index Future	209.58700		209.58700	209.47900	209.47900			0.00	0	885.00
IGOV	On 07/11/2013	Index Future	212.65700		212.65700	212.54800	212.54800			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	559.41700		559.41700	559.53800	559.53800			0.00	0	0.00
ILBI	On 01/08/2013	Index Future	566.87600		566.87600	566.99900	566.99900			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.10000	94.90000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.07000	94.93000	5.08000	94.92000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.01000	94.99000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	4.99000	95.01000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	4.96000	95.04000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	4.93000	95.07000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	4.93000	95.07000	4.94000	95.06000				0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.27000		94.73000	5.27000	94.73000				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			7.75710		7.75710	7.79530	7.79530		8.56		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	424.03040		0.42403	461.30360	0.46130	424.030	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	6.93040		0.00693	6.00360	0.00600	6.930	9.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	414.47420		0.41447	451.68390	0.45168	414.474	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	7.37420		0.00737	6.38390	0.00638	7.374	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	405.06520		0.40507	442.08810	0.44209	405.065	9.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	7.96520		0.00797	6.78810	0.00679	7.965	9.52		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.80950		7.80950	7.84830	7.84830		10.06		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	327.25330		0.32725	361.06100	0.36106	327.253	10.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	107.75330		0.10775	102.76100	0.10276	107.753	10.29		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	320.51010		0.32051	354.09400	0.35409	320.510	10.28		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	111.01010		0.11101	105.79400	0.10579	111.010	10.28		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	313.83690		0.31384	347.19530	0.34720	313.837	10.27		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	114.33690		0.11434	108.89530	0.10890	114.337	10.27		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			6.38301		111.27543	6.35837	111.46434				103,263,599.04	928	6,132.00
R023	On 02/05/2013	Bond Future	7.04	Call	4,887.63000		4.88763	5,076.54000	5.07654	4,887.630			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	4,959.85000		4.95985	5,148.76000	5.14876	4,959.850			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	5,032.01000		5.03201	5,220.92000	5.22092	5,032.010			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.42207		112.72513	6.39651	112.91658			104,608,920.64	928	1,235.00
R023	On 01/08/2013	Bond Future	7.29	Call	6,255.31000		6.25531	6,446.76000	6.44676	6,255.310		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	6,324.68000		6.32468	6,516.13000	6.51613	6,324.680		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	6,393.99000		6.39399	6,585.44000	6.58544	6,393.990		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			6.46532		110.42190	6.43865	110.61660			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	179.77000		0.17977	374.47000	0.37447	179.770		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	252.50000		0.25250	447.20000	0.44720	252.500		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	325.18000		0.32518	519.88000	0.51988	325.180		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.24489		119.99995	5.25498	119.97533		1.66	199,199,917.00	1,660	4,198.00
R157	On 02/05/2013	Bond Future	5.34	Call	263.10000		0.26310	249.64000	0.24964	263.100	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	31.31000		0.03131	42.47000	0.04247	31.310	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	282.86000		0.28286	268.43000	0.26843	282.860	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	26.73000		0.02673	36.92000	0.03692	26.730	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	303.16000		0.30316	287.79000	0.28779	303.160	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	22.70000		0.02270	31.95000	0.03195	22.700	1.67	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.23699		121.56335	5.24842	121.53845		1.51	201,795,161.00	1,660	1,876.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,107.72000		92.10772	92,082.82000	92.08282	92,107.720	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.21760		116.49577	5.23063	116.47104		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	905.39000		0.90539	888.55000	0.88855	905.390	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	201.44000		0.20144	209.33000	0.20933	201.440	1.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	919.31000		0.91931	902.34000	0.90234	919.310	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	196.54000		0.19654	204.30000	0.20430	196.540	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	933.33000		0.93333	916.22000	0.91622	933.330	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	191.74000		0.19174	199.36000	0.19936	191.740	1.39	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.18149	118.07297		5.19710	118.04745		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	990.37000		0.99037	972.55000	0.97255	990.370	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	211.76000		0.21176	219.46000	0.21946	211.760	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	966.25000		0.96625	948.65000	0.94865	966.250	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	220.03000		0.22003	227.95000	0.22795	220.030	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	978.28000		0.97828	960.57000	0.96057	978.280	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	215.86000		0.21586	223.67000	0.22367	215.860	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			5.08968	112.90576		5.10839	112.87996			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	165.72000		0.16572	139.92000	0.13992	165.720		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	138.20000		0.13820	112.40000	0.11240	138.200		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	151.96000		0.15196	126.16000	0.12616	151.960		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			6.84892	135.94545		6.81439	136.31348		9.39	2,642,099,820.75	19,435	9,992.00
R186	On 02/05/2013	Bond Future	6.75	Call	301.17000		0.30117	462.31000	0.46231	301.170	9.39	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	1,359.29000		1.35929	1,152.40000	1.15240	1,359.290	9.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	5,586.64000		5.58664	5,954.72000	5.95472	5,586.640	9.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.42000		0.00042	0.47000	0.00047	0.420	9.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Call	5,686.68000		5.68668	6,054.76000	6.05476	5,686.680	9.67	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.34000		0.00034	0.39000	0.00039	0.340	9.67	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	5,786.63000		5.78663	6,154.70000	6.15470	5,786.630	9.67	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.28000		0.00028	0.32000	0.00032	0.280	9.67	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	7,665.73000		7.66573	8,033.77000	8.03377	7,665.730	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.00000		0.00000	0.01000	0.00001	0.000	9.75	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	9,121.91000		9.12191	9,489.94000	9.48994	9,121.910	9.82	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	9.82	0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.89867		132.43200	6.86300	132.80490		10.51	2,414,235,360.00	18,230	47,981.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,043.17000		5.04317	5,319.99000	5.31999	5,043.170	10.73	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,447.11000		1.44711	1,351.03000	1.35103	1,447.110	10.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,159.59000		123.15959	123,532.49000	123.53249	123,159.590	10.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.95058		134.32705	6.91358	134.70590		10.44	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,195.55000		12.19555	12,533.88000	12.53388	12,195.550	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	695.75000		0.69575	655.23000	0.65523	695.750	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,272.68000		12.27268	12,611.64000	12.61164	12,272.680	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	683.06000		0.68306	643.17000	0.64317	683.060	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	16,933.66000		16.93366	17,298.38000	17.29838	16,933.660	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	209.18000		0.20918	195.05000	0.19505	209.180	11.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,118.52000		12.11852	12,456.21000	12.45621	12,118.520	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	708.64000		0.70864	667.48000	0.66748	708.640	11.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future			6.99829		130.85495	6.96010	131.23844		10.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,370.94000		9.37094	9,660.79000	9.66079	9,370.940	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	2,222.76000		2.22276	2,129.12000	2.12912	2,222.760	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,437.65000		9.43765	9,728.39000	9.72839	9,437.650	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	2,196.87000		2.19687	2,104.12000	2.10412	2,196.870	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,504.90000		9.50490	9,796.51000	9.79651	9,504.900	11.14	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.76	Put	2,171.61000		2.17161	2,079.73000	2.07973	2,171.610	11.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future			7.04385		132.67591	7.00435	133.06486			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	452.40000		0.45240	841.35000	0.84135	452.400		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	550.14000		0.55014	939.09000	0.93909	550.140		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	647.77000		0.64777	1,036.72000	1.03672	647.770		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
R197	On 02/05/2013	Bond Future			297.56986		297.56986	297.19673	297.19673			133,608,867.14	449	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,179.86000		15.17986	14,806.73000	14.80673	15,179.860		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	15,169.86000		15.16986	14,796.73000	14.79673	15,169.860		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	15,159.86000		15.15986	14,786.73000	14.78673	15,159.860		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			295.99476		295.99476	295.61668	295.61668			132,901,647.24	449	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,004.76000		1.00476	626.68000	0.62668	1,004.760		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	994.76000		0.99476	616.68000	0.61668	994.760		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	984.76000		0.98476	606.68000	0.60668	984.760		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.10885		108.88793	5.13913	108.83953		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	1,727.65000		1.72765	1,776.05000	1.77605	1,727.650	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	1,711.32000		1.71132	1,759.72000	1.75972	1,711.320	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	1,694.98000		1.69498	1,743.38000	1.74338	1,694.980	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07973		105.90273	5.11585	105.85372		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,657.05000		68.65705	68,608.04000	68.60804	68,657.050	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			5.00363		107.41815	5.04852	107.36895		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	143.21000		0.14321	127.23000	0.12723	143.210	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	377.84000		0.37784	411.06000	0.41106	377.840	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	147.08000		0.14708	130.78000	0.13078	147.080	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	370.71000		0.37071	403.61000	0.40361	370.710	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	151.03000		0.15103	134.41000	0.13441	151.030	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	363.66000		0.36366	396.24000	0.39624	363.660	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.86384		104.46357	4.92281	104.41328		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	458.17000		0.45817	423.96000	0.42396	458.170	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	121.06000		0.12106	137.14000	0.13714	121.060	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	446.04000		0.44604	412.29000	0.41229	446.040	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	125.91000		0.12591	142.45000	0.14245	125.910	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	451.92000		0.45192	417.94000	0.41794	451.920	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	123.30000		0.12330	139.61000	0.13961	123.300	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.54865		105.91732	4.63251	105.86640			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	122.19000		0.12219	71.27000	0.07127	122.190		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.76	Call	128.25000		0.12825	77.33000	0.07733	128.250		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	116.13000		0.11613	65.21000	0.06521	116.130		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	222.78548	222.78548			270,684,358.20	1,215	110.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,745.48000		11.74548	11,745.48000	11.74548	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	11,735.48000	11.73548	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	11,725.48000	11.72548	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
R202	On 01/08/2013	Bond Future			222.80021		222.80021	222.80021	222.80021			271,370,655.78	1,218	44,020.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	209.79000		0.20979	209.79000	0.20979	209.790		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	189.79000		0.18979	189.79000	0.18979	189.790		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	199.79000		0.19979	199.79000	0.19979	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			5.64194		111.12553	5.64726	111.10402		3.79	322,597,413.59	2,903	3,762.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,008.63000		1.00863	992.71000	0.99271	1,008.630	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	11.20000		0.01120	16.79000	0.01679	11.200	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,046.92000		1.04692	1,030.41000	1.03041	1,046.920	3.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	9.51000		0.00951	14.51000	0.01451	9.510	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,085.41000		1.08541	1,068.36000	1.06836	1,085.410	3.87	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	8.04000		0.00804	12.50000	0.01250	8.040	3.87	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.66591		112.57327	5.67159	112.55155		3.63	326,800,202.81	2,903	7,751.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,360.07000		99.36007	99,338.35000	99.33835	99,360.070	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.69130		110.02424	5.69731	110.00268		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,781.69000		1.78169	1,770.11000	1.77011	1,781.690	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	646.04000		0.64604	656.02000	0.65602	646.040	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,794.72000		107.79472	107,773.16000	107.77316	107,794.720	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,147.98000		1.14798	1,139.76000	1.13976	1,147.980	3.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,080.94000		1.08094	1,094.28000	1.09428	1,080.940	3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,734.66000		1.73466	1,723.30000	1.72330	1,734.660	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	669.85000		0.66985	680.05000	0.68005	669.850	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,758.10000		1.75810	1,746.63000	1.74663	1,758.100	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	657.86000		0.65786	667.95000	0.66795	657.860	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.71320		111.51370	5.71982	111.49145		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,181.02000		2.18102	2,167.95000	2.16795	2,181.020	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	691.72000		0.69172	700.90000	0.70090	691.720	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,727.89000		1.72789	1,716.70000	1.71670	1,727.890	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	935.42000		0.93542	946.48000	0.94648	935.420	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,135.51000		2.13551	2,122.61000	2.12261	2,135.510	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	712.34000		0.71234	721.69000	0.72169	712.340	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,158.21000		2.15821	2,145.22000	2.14522	2,158.210	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	701.97000		0.70197	711.23000	0.71123	701.970	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.71999		108.90335	5.72715	108.88086			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	125.60000		0.12560	103.11000	0.10311	125.600		0.00	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 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	62.84000		0.06284	40.35000	0.04035	62.840		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	94.22000		0.09422	71.73000	0.07173	94.220		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			5.82261		113.31606	5.84309	113.21308		4.81	308,446,315.32	2,722	9,624.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,321.57000		2.32157	2,219.17000	2.21917	2,321.570		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.27000		0.00027	0.85000	0.00085	0.270		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,370.52000		2.37052	2,268.03000	2.26803	2,370.520		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.21000		0.00021	0.70000	0.00070	0.210		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,419.46000		2.41946	2,316.89000	2.31689	2,419.460		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	0.17000		0.00017	0.58000	0.00058	0.170		0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.85456		110.76600	5.87619	110.66176		4.93	301,505,052.00	2,722	2,974.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,882.50000		101.88250	101,778.26000	101.77826	101,882.500		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		0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.88493		112.35101	5.90783	112.24579		4.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,166.74000		5.16674	5,073.76000	5.07376	5,166.740		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	183.97000		0.18397	196.21000	0.19621	183.970		0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,623.10000		2.62310	2,554.42000	2.55442	2,623.100		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	780.06000		0.78006	816.60000	0.81660	780.060		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,654.61000		2.65461	2,585.49000	2.58549	2,654.610		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	766.55000		0.76655	802.65000	0.80265	766.550		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,686.29000		2.68629	2,616.72000	2.61672	2,686.290		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	753.23000		0.75323	788.88000	0.78888	753.230		0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.91083		109.84110	5.93526	109.73396		4.60	0.00	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 06/02/2014	Bond Future	6.40	Call	3,067.50000		3.06750	2,997.19000	2.99719	3,067.500	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	946.53000		0.94653	983.36000	0.98336	946.530	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,097.39000		3.09739	3,026.72000	3.02672	3,097.390	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	933.59000		0.93359	970.06000	0.97006	933.590	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,037.73000		3.03773	2,967.79000	2.96779	3,037.730	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	959.61000		0.95961	996.81000	0.99681	959.610	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.93065		111.36957	5.95664	111.26105			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	497.25000		0.49725	388.73000	0.38873	497.250		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	538.79000		0.53879	430.27000	0.43027	538.790		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	455.70000		0.45570	347.18000	0.34718	455.700		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.15969		103.87716	5.18546	103.85961		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	1,218.03000		1.21803	1,235.58000	1.23558	1,218.030	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	1,211.08000		1.21108	1,228.63000	1.22863	1,211.080	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	1,204.13000		1.20413	1,221.68000	1.22168	1,204.130	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.06559		101.46869	5.10592	101.45093		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,470.58000		30.47058	30,452.82000	30.45282	30,470.580	0.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	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			4.59545		102.92068	4.69339	102.90315		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	15.66000		0.01566	11.43000	0.01143	15.660	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	70.38000		0.07038	83.68000	0.08368	70.380	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	16.16000		0.01616	11.82000	0.01182	16.160	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	69.08000		0.06908	82.27000	0.08227	69.080	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	16.68000		0.01668	12.22000	0.01222	16.680	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	67.81000		0.06781	80.88000	0.08088	67.810	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			6.01303		108.96240	6.00845	108.98835		5.73	433,561,389.60	3,979	3,942.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,386.48000		2.38648	2,413.03000	2.41303	2,386.480	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	0.83000		0.00083	1.43000	0.00143	0.830	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,441.41000		2.44141	2,467.88000	2.46788	2,441.410	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	0.67000		0.00067	1.19000	0.00119	0.670	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,496.33000		2.49633	2,522.72000	2.52272	2,496.330	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	0.54000		0.00054	0.98000	0.00098	0.540	5.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.05090		106.74556	6.04609	106.77188		6.01	450,679,754.32	4,222	4,666.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,174.37000		99.17437	99,200.69000	99.20069	99,174.370	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			6.08516		108.27304	6.07999	108.30027		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,823.56000		3.82356	3,847.94000	3.84794	3,823.560	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	695.86000		0.69586	693.01000	0.69301	695.860	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,862.32000		3.86232	3,886.76000	3.88676	3,862.320	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	683.86000		0.68386	681.07000	0.68107	683.860	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,901.22000		3.90122	3,925.72000	3.92572	3,901.220	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	672.04000		0.67204	669.31000	0.66931	672.040	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.11617		106.09924	6.11082	106.12638		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	3,829.17000		3.82917	3,851.52000	3.85152	3,829.170	5.97	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
R207	On 06/02/2014	Bond Future	6.66	Put	1,113.30000		1.11330	1,108.51000	1.10851	1,113.300	5.97		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	3,760.09000		3.76009	3,782.31000	3.78231	3,760.090	5.96		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	1,142.58000		1.14258	1,137.66000	1.13766	1,142.580	5.96		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	3,794.57000		3.79457	3,816.85000	3.81685	3,794.570	5.96		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,127.86000		1.12786	1,123.00000	1.12300	1,127.860	5.96		0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.14536		107.57572	6.13971	107.60329				0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	314.89000		0.31489	342.46000	0.34246	314.890			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	217.59000		0.21759	245.16000	0.24516	217.590			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	266.25000		0.26625	293.82000	0.29382	266.250			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.12274		104.55664	6.10807	104.64966		6.76	654,629,123.04		6,261	13,314.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,215.53000		3.21553	3,308.66000	3.30866	3,215.530	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.16000		0.00016	0.27000	0.00027	0.160	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,276.45000		3.27645	3,369.56000	3.36956	3,276.450	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.13000		0.00013	0.22000	0.00022	0.130	6.97		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,337.31000		3.33731	3,430.41000	3.43041	3,337.310	6.98		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.10000		0.00010	0.18000	0.00018	0.100	6.98		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.15798		105.91886	6.14270	106.01306		7.09	663,157,982.46		6,261	7,424.00
R208	On 01/08/2013	Bond Future	101.40	Call	96,874.39000		96.87439	96,968.59000	96.96859	96,874.390	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			6.19473		104.03827	6.17865	104.13433		7.06		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	7,665.10000		7.66510	7,755.49000	7.75549	7,665.100	7.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	220.10000		0.22010	214.43000	0.21443	220.100	7.46	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,344.23000		4.34423	4,420.72000	4.42072	4,344.230	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	863.97000		0.86397	844.40000	0.84440	863.970	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,387.06000		4.38706	4,463.83000	4.46383	4,387.060	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	849.57000		0.84957	830.28000	0.83028	849.570	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,430.03000		4.43003	4,507.08000	4.50708	4,430.030	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	835.36000		0.83536	816.35000	0.81635	835.360	7.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.22758		105.44669	6.21085	105.54366		6.80	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,328.63000		4.32863	4,399.65000	4.39965	4,328.630	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,355.92000		1.35592	1,329.97000	1.32997	1,355.920	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,367.26000		4.36726	4,438.56000	4.43856	4,367.260	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,338.68000		1.33868	1,313.01000	1.31301	1,338.680	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,290.14000		4.29014	4,360.89000	4.36089	4,290.140	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,373.34000		1.37334	1,347.12000	1.34712	1,373.340	7.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.25522		103.51678	6.23772	103.61512			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	251.14000		0.25114	349.48000	0.34948	251.140		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	307.13000		0.30713	405.47000	0.40547	307.130		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	195.13000		0.19513	293.47000	0.29347	195.130		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			7.63902		85.70605	7.58949	86.17896		15.06	224,892,675.20	2,624	2,935.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,264.68000		3.26468	3,732.06000	3.73206	3,264.680	15.35	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	24.74000		0.02474	19.21000	0.01921	24.740	15.35	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,351.22000		3.35122	3,819.34000	3.81934	3,351.220	15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	21.75000		0.02175	16.96000	0.01696	21.750	15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,437.95000		3.43795	3,906.71000	3.90671	3,437.950	15.37	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	19.10000		0.01910	14.95000	0.01495	19.100	15.37	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.69157		86.82269	7.64079	87.30177		16.20	235,984,071.42	2,718	7,465.00
R209	On 01/08/2013	Bond Future	79.36	Call	76,873.58000		76.87358	77,352.66000	77.35266	76,873.580	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			7.74803		84.92041	7.69581	85.40677		16.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,471.74000		14.47174	14,929.28000	14.92928	14,471.740	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	351.48000		0.35148	322.66000	0.32266	351.480	17.52	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,989.85000		9.98985	10,399.54000	10.39954	9,989.850	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,112.99000		1.11299	1,036.32000	1.03632	1,112.990	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,051.38000		10.05138	10,462.01000	10.46201	10,051.380	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,096.44000		1.09644	1,020.71000	1.02071	1,096.440	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,113.00000		10.11300	10,524.55000	10.52455	10,113.000	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,080.10000		1.08010	1,005.29000	1.00529	1,080.100	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.80015		86.07003	7.74663	86.56264		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,909.24000		8.90924	9,275.47000	9.27547	8,909.240	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,444.04000		2.44404	2,317.66000	2.31766	2,444.040	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,965.53000		8.96553	9,332.79000	9.33279	8,965.530	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,419.34000		2.41934	2,293.99000	2.29399	2,419.340	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,853.04000		8.85304	9,218.23000	9.21823	8,853.040	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,468.97000		2.46897	2,341.55000	2.34155	2,468.970	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.84991		84.12221	7.79502	84.62169			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.81000		0.00081	500.29000	0.50029	0.810		0.00	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 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	91.33000		0.09133	590.81000	0.59081	91.330		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	0.00000		0.00000	409.63000	0.40963	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	89.85000		0.08985	0.00000	0.00000	89.850		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			170.69959		170.69959	170.59384	170.59384			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,559.59000		9.55959	9,453.84000	9.45384	9,559.590		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	9,549.59000		9.54959	9,443.84000	9.44384	9,549.590		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	9,539.59000		9.53959	9,433.84000	9.43384	9,539.590		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			172.94485		172.94485	172.83770	172.83770			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	45.15000		0.04515	152.30000	0.15230	45.150		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	55.15000		0.05515	162.30000	0.16230	55.150		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	65.15000		0.06515	172.30000	0.17230	65.150		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future			129.92281		129.92281	129.93087	129.93087			67,819,706.82	522	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,232.81000		4.23281	4,240.87000	4.24087	4,232.810		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	4,222.81000		4.22281	4,230.87000	4.23087	4,222.810		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	4,212.81000		4.21281	4,220.87000	4.22087	4,212.810		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			130.15394		130.15394	130.16213	130.16213			67,940,356.68	522	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	163.94000		0.16394	172.13000	0.17213	163.940		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	153.94000		0.15394	162.13000	0.16213	153.940		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	143.94000		0.14394	152.13000	0.15213	143.940		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			137.76327		137.76327	137.71300	137.71300			0.00	0	79.00
R212	On 02/05/2013	Bond Future	131.09	Call	6,673.27000		6.67327	6,623.00000	6.62300	6,673.270		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	6,663.27000		6.66327	6,613.00000	6.61300	6,663.270		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	6,653.27000		6.65327	6,603.00000	6.60300	6,653.270		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			137.95327		137.95327	137.90236	137.90236			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	36.73000		0.03673	87.64000	0.08764	36.730		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	46.73000		0.04673	97.64000	0.09764	46.730		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future	138.01	Put	56.73000	0.05673	107.64000	0.10764	56.730		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			7.40403	97.31610	7.37955	97.54982		12.39	94,396,617.00	970	6,895.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,034.58000	4.03458	4,269.04000	4.26904	4,034.580	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4.51000	0.00451	5.25000	0.00525	4.510	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,123.47000	4.12347	4,357.87000	4.35787	4,123.470	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3.83000	0.00383	4.51000	0.00451	3.830	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,212.34000	4.21234	4,446.68000	4.44668	4,212.340	12.72	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3.25000	0.00325	3.87000	0.00387	3.250	12.72	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.45678	98.58390	7.43162	98.82077		13.41	95,626,383.00	970	908.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,968.88000	87.96888	88,205.75000	88.20575	87,968.880	13.91	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.51484	96.45735	7.48889	96.69799		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,181.75000	10.18175	10,390.62000	10.39062	10,181.750	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	929.06000	0.92906	897.29000	0.89729	929.060	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,246.60000	10.24660	10,455.91000	10.45591	10,246.600	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	914.05000	0.91405	882.72000	0.88272	914.050	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,311.55000	10.31155	10,521.29000	10.52129	10,311.550	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	899.26000	0.89926	868.36000	0.86836	899.260	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.56941	97.76309	7.54276	98.00667		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,724.87000	8.72487	8,909.11000	8.90911	8,724.870	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,297.28000	2.29728	2,237.94000	2.23794	2,297.280	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,609.03000	8.60903	8,792.22000	8.79222	8,609.030	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,346.69000	2.34669	2,286.30000	2.28630	2,346.690	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,666.89000	8.66689	8,850.61000	8.85061	8,666.890	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,321.87000	2.32187	2,262.01000	2.26201	2,321.870	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.61865	95.58408	7.59126	95.83110			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	371.19000	0.37119	618.21000	0.61821	371.190		0.00	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 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	191.91000		0.19191	438.93000	0.43893	191.910		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	281.61000		0.28161	528.63000	0.52863	281.610		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			7.70889		87.41779	7.65935	87.92138		15.23	76,840,237.41	879	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	78,638.17000		78.63817	79,141.76000	79.14176	78,638.170	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			7.75981		88.55662	7.70903	89.06687		16.51	77,841,268.98	879	1,036.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,108.72000		78.10872	78,618.97000	78.61897	78,108.720	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.81556		86.53920	7.76336	87.05725		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,314.33000		4.31433	4,599.65000	4.59965	4,314.330	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,468.22000		4.46822	4,235.49000	4.23549	4,468.220	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,362.95000		4.36295	4,650.11000	4.65011	4,362.950	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,417.89000		4.41789	4,187.00000	4.18700	4,417.890	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,265.98000		4.26598	4,549.44000	4.54944	4,265.980	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,519.02000		4.51902	4,284.43000	4.28443	4,519.020	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			7.87417		111.96411	7.83468	112.47567			67,514,358.33	603	0.00
R248	On 02/05/2013	Bond Future	7.85	Call	0.00000		0.00000	198.95000	0.19895	0.000		0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	312.61000		0.31261	0.00000	0.00000	312.610		0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.92883		113.42279	7.88831	113.94107			68,393,942.37	603	603.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	1,141.76000	1.14176	623.48000	0.62348	1,141.760		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	1,012.21000	1.01221	493.93000	0.49393	1,012.210		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	882.91000	0.88291	364.63000	0.36463	882.910		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.98873	110.62421	7.94703	111.15037		12.68	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	1,896.95000	1.89695	1,370.79000	1.37079	1,896.950		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	1,767.62000	1.76762	1,241.46000	1.24146	1,767.620		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	1,638.55000	1.63855	1,112.39000	1.11239	1,638.550		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47350	1.47350	1.49150	1.49150		12.68	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	870.57490	0.08706	1,037.06160	0.10371	870.575	12.79	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	35.57490	0.00356	22.06160	0.00221	35.575	12.79	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	781.17200	0.07812	945.48070	0.09455	781.172	12.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	46.17200	0.00462	30.48070	0.00305	46.172	12.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	697.34180	0.06973	856.38690	0.08564	697.342	12.61	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	62.34180	0.00623	41.38690	0.00414	62.342	12.61	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.48540	1.48540	1.50370	1.50370		14.27	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	504.27490	0.05043	603.39600	0.06034	504.275	14.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	550.27490	0.05503	466.39600	0.04664	550.275	14.14	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	463.67230	0.04637	556.44790	0.05564	463.672	14.27	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	609.67230	0.06097	519.44790	0.05194	609.672	14.27	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	427.08700	0.04271	514.59370	0.05146	427.087	14.43	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	673.08700	0.06731	577.59370	0.05776	673.087	14.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>								<b>13,418,813,565.24</b>	<b>222,304</b>	<b>2 067 592.00</b>	

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49774			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.15500	111.38585	6.15500	111.36719			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68119			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.14000	111.07193	7.14000	111.05076			0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.29309			0.00	6,000,000	3,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.31136			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.24875	8.00000	47.23851			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.89500	105.42992	7.89500	105.40738			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.30500	103.91827	6.30500	103.90074		138,710,000.00		22,000	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.29000	103.33116	6.29000	103.31377			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92436			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.34500	115.08648	7.34500	109.92764			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65742			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.84695	0.60000	133.83142			0.00	0	199,690,000.00
ABCP13	On 07/12/2023	Spot Bond	1.28500	143.83545	1.28500	280.92579			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18037			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16674			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.40824			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76106			0.00	129,000,000	129,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.79531			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.81804			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.56500	109.99489	6.56500	109.97558			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.36733			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.89000	104.27239	6.89000	104.25319		103,350,000.00		15,000	2,351,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.74292			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42086			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.37721			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.39240			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.42684			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68538			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.99000	104.07469	5.99000	104.05800		35,940,000.00		6,000	968,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.73935			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03090			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	127.14721	4.35000	127.11941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	1.95500	123.99339	1.95500	123.97447			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.17477	1.85000	116.15734			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.27540	2.75000	103.25731			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.64500	120.35387	9.64500	120.32255			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43645			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67582			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.71311			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.88587			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	3.15000	113.06755	3.15000	113.04657			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.15846	100.00000	29.08783			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.02500	169.72994	1.02500	169.70829			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.12756	2.76000	150.10129			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.05500	177.08331	1.05500	177.06055			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.56000	176.38098	1.56000	176.35591			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.64125	73.67770	6.64125	73.66153			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.64125	73.67770	6.64125	73.66153			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.17851	84.61000	14.15472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.37000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.72502			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.16000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.32159	100.00000	37.25078			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.11000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.81000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.51000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.43000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.41112			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.24601			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.38000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.43000	106.67385	6.43000	111.96027			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.89000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.75000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.10000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56606			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.09500	117.81428	6.09500	117.79505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.66000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24782			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.62000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.94000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.24367	1.74000	106.94777			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.91000	109.13238	1.91000	155.30741			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000	122.72476	2.16000	202.95913			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.05000			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	7.96500	100.70097	7.96500	99.79961			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	96.91000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.09000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.57000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.94500	113.14135	6.94500	113.12037			76,395,000.00	11,000	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.10500	108.20642	6.10500	104.03983			79,365,000.00	13,000	2,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	7.50500	107.13522	7.50500	107.11355			127,585,000.00	17,000	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.47000	103.78800	8.47000	103.76460			0.00	0	6,000,000.00
ABS9	On 17/03/2016	Spot Bond	6.52500	108.46889	6.52500	108.44997			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.60000	127.72877	0.60000	127.71394			0.00	0	29,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.14779	4.00000	123.12213			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.08500	146.28718	1.08500	285.71583			9,508,940,000.00	8,764,000	2,200,000.00
ABS13	On 31/01/2017	Spot Bond	0.16001	112.54544	-0.16001	127.27954			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.01000	129.67303	1.01000	132.26089			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.38525			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77383			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.32421	100.00000	24.26464			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.33581			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.33581			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.86795			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.74500	112.41135	8.74500	105.94196			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.25500	108.34588	10.25500	108.31644			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.69293			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.54140	100.00000	1.53670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.73926			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.39635			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72604			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.18746	100.00000	9.15942			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.71953			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.64660			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.44883	11.00000	56.43269			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.87998	100.00000	5.86203			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.27334			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.53037			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	100.80629			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84626			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93607			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80618			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84518			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.83810			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.83810			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84984			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78453			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84984			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.82637			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	81.99348			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76931			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75752			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65767			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75752			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.81705			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.84392			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.85474			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.83310			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.78453			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.31046			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.79500	112.45152	7.79500	112.42793			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71960			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.15000	103.56669	7.15000	103.54660			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.98225			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.05700			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.86414			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.04474	100.00000	5.03352			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.24588	100.00000	5.23433			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.12677			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	138.13709			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	138.15182			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.80613			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25583			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25583			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13304			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.77904			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.77254			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.02029			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08736			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.01967			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.81711			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.63949			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.90280			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.31803			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.64625			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.80940			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.36330			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85284			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66638			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.85566			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70548			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68701			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72285			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79005			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75209			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70873			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72068			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.11776	10.23000	101.09036			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73248			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71416			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00128			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85812			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67296			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.97000	112.25883	7.97000	112.23473			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78674			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	105.88670	1.75000	105.98997			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.72162			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76760			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79445			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74075			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72677			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78908			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76223			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82128			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76760			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79982			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.78479			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.78908			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75633			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.80196			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.81591			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64604			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70310			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71924			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.81913			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.81913			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88022			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77297			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87165			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87487			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88022			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.65971			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.83736			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.83736			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	103.05480			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	103.79522			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71924			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.96421			0.00	2,000,000	1,000,000.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.94953			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.71171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.07674			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.84916			0.00	0	9,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76903			0.00	80,000,000	40,000,000.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.20397	100.00000	4.19345			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.17382			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.31036			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.40132			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.20024			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.22243			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.25195			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	100.00000	6.57666	100.00000	6.55418			0.00	0	684,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	6.57000	100.09187	6.57000	100.07349			0.00	0	229,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	100.00000	8.72311	100.00000	8.69328			0.00	0	44,000,000.00
AHF3C1	On 18/10/2039	Spot Bond	100.00000	10.29987	100.00000	10.26466			0.00	0	46,000,000.00
AIR01	On 15/03/2019	Spot Bond	7.19000	107.62474	7.19000	107.60408			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.91000	125.72015	7.91000	125.69336			0.00	0	1,700,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.64834	100.00000	41.54634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.35500	113.12641	6.35500	113.10718			19,065,000.00	3,000	9,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	39.73041	100.00000	39.63311			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.69331	100.00000	11.66743			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.16000	160.11634	2.16000	160.09093			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.36632	3.85000	125.83166			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.26995			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16048			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57336			0.00	0	9,194,324.00
BAW11	On 01/10/2018	Spot Bond	7.44000	111.13665	7.44000	111.11447			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.21124			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.22020			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.38190	100.00000	58.23891			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.95022			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.69500	111.84190	6.69500	111.82179			46,865,000.00	7,000	7,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.57367			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84530			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.38500	101.69991	6.38500	101.68254			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.51904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.87000	103.14036	6.87000	103.12133			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.39500	110.20376	7.39500	110.18190			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93025			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.75958	107.51062	9.75958	105.01420			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73100			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.89058	104.00549	9.89058	102.79041			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.90217	103.92238	9.90217	102.74542			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73085			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.91376	104.28241	9.91376	102.76043			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.41386	105.96234	10.41386	105.87494			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74908			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74908			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74914			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.00958	103.20485	10.00958	102.25437			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.97363	105.84406	9.97363	103.05330			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.89058	104.00549	9.89058	102.79041			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.81543	105.56228	9.81543	103.54147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	8.95807	98.03750	8.95807	103.16837			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70902			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.69677			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.69677			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65736			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	9.98989	102.61444	9.98989	101.81039			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.90565	11.09000	100.87532			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04691			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.65346	10.22500	101.26670			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	100.49537			0.00	20,000,000	10,000,000.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62865			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.52580	12.22500	100.73358			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68603			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.88192	10.10750	102.45432			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.66453			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68245			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68245			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	100.65592			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49537			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.75958	107.49434	12.75958	105.14869			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.87758	105.45680	13.87758	105.34205			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.73340	105.49214	12.73340	103.81697			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.91398			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.91398			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.91398			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.94938			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.84962	100.00000	7.83473			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.11674	100.00000	20.06748			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.30849	100.00000	18.26366			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.30154	100.00000	11.27387			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.31993	100.00000	11.29250			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.66410	100.00000	13.63063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.83971	100.00000	11.81071			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	54.42855	100.00000	54.32529			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.18692			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.74926			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76745			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.99500	111.55143	0.99500	175.08323			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.83000	104.27275	6.83000	163.96907			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.83000	105.49373	6.83000	164.06486			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.21500	108.46320	7.21500	108.44219			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.78931			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53995			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.34362			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11755			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.31876			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.98401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.03862			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.74057			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.14662	100.00000	40.04608			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	86.09694	100.00000	85.90390			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.74000	102.21731	6.74000	102.19890			0.00	0	148,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28864			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12590			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12874			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13818			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14761			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17380			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.62023	100.00000	5.60647			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98363			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98265			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98223			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98209			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.97816			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.49756	100.00000	4.38716			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.49756	100.00000	4.38716			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77818			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84539			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86372			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.16500	106.53349	7.16500	106.51312			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91866			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01617			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.11500	107.22762	6.11500	107.20978		116,185,000.00	19,000	2,889,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.10377			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.57842			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87371			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26054			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.02803			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.50075	100.00000	7.48196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.22900			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.03168			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.09183			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.20114			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.65573			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.39566			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81470			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64261			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78463			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.27468			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.74876	100.00000	10.72244			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.69000	115.32346	6.69000	108.80605			40,140,000.00	6,000	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	8.04500	125.15157	8.04500	118.07891			56,315,000.00	7,000	693,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.99927			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.86551			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.74500	107.16869	7.74500	107.14620			348,525,000.00	45,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.75000	108.09057	9.75000	108.06261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.92363			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.00000	109.43439	10.00000	109.40489			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.65564			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.04500	108.98347	8.04500	108.95972		136,765,000.00		17,000	2,689,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.65134			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.44000	104.80037	10.44000	104.77091			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.94579			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.21167			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.66000	130.44337	8.66000	130.41299			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.46000	126.86321	8.46000	126.83433			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.01000	125.22503	8.01000	125.19830			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48430			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.29500	105.37735	10.29500	105.34861			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.67142			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.24878			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.28589			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24142			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.40509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77925			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77925			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77925			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.32807			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78467			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73042			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68700			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34230			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.32977			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53041			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.30388			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.73038			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69239			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.44072			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27361			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21420			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.47435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79552			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75755			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.76835			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.81500	103.11971	9.81500	103.09302			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.39500	102.11160	7.39500	102.09150			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.73003			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00141			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41409			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.41409			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.55601			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.38471	100.00000	22.33048			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.20302	100.00000	22.14923			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80621			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	57.21460	100.00000	48.11589			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	57.51031	100.00000	57.36946			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74654			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	101.12581			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.29531	10.11000	103.26717			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38949			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.69575			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.75459			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.50102	2.76000	109.66783			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	106.56936	3.14000	109.58507			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.34910	8.25000	101.32683			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.91310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.42000	3.10000	109.20798			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.31701	2.40000	109.11171			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.16718			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90714			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09952			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.29658			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.30071			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.15500	104.42155	7.15500	104.40149			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32619			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32133			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13166			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13348			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.20500	104.58775	7.20500	104.56752			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.20500	104.58775	7.20500	104.56752			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	7.25500	107.82821	7.25500	107.80710			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82787			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.92096			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74959			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75460			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.21126			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.21126			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.43608	100.17539	48.31856			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.21708			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.33791			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84045			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.13420			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.21485			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.65434	9.35000	101.62868			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.65434	9.35000	101.62868			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.13400			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.13744			0.00	6,000,000	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.93477			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80952			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89540			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60446			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62106			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64856			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65316			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.77000	109.67338	7.77000	109.65067			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20778			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69893			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69893			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.98075			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95240			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79367			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11444			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75686			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75149			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76831			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.20154			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.39185			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.39156			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76614			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.04585			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01708			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58479			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85344			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85344			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85344			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85344			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.46566			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.14844			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74266			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74266			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73358			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58192			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73358			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58552			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87701			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58192			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58192			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	5.90230	100.00000	5.88800	0.00	0	0.00	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	0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.86415	0.00	0	0.00	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	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	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	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	0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	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	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	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	0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.25560	0.00	0	0.00	0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.24500	102.80820	9.24500	105.59579	0.00	0	0.00	0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.76500	104.28375	9.76500	102.94946	0.00	0	0.00	0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55671	0.00	0	0.00	0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.89307	0.00	0	0.00	0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.00222	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09599			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97829			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.00000	8.80500	99.91029			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.61838			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33071			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	0.92630	100.00000	0.92234		3,000,000,000,000.00	30,000,000	30,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	23.35168	100.00000	23.29943			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.35168	100.00000	23.29943			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.65670	7.01000	36.26781			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98439			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98439			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	169.47161			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	102.18226	6.12410	103.47347			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	102.20110	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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	7.21500	108.46320	7.21500	135.03639			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.83000	37.13289	6.83000	163.96907			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.83000	37.51800	6.83000	164.06486			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.69235			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.54436			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.38800			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.38800			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83868			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77803			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78999			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38346			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78908			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09599			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70955			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.75500	113.57077	7.75500	109.31206			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	5.87000	103.61765	5.87000	103.61765			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.73500	108.84412	7.73500	108.82142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	8.60500	128.84461	8.60500	128.81479			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.15500	112.77733	7.15500	112.75556			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.10500	116.47644	8.10500	116.45130			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.55500	104.32302	8.55500	104.29915			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.56000	105.77115	9.56000	105.74418			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.09967			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12415			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08073			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94897			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28526			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.91359			0.00	80,000,000	40,000,000.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76005			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61118			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00000	100.05810	11.00000	11.00000			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.69500	101.00168	6.69500	101.87546			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.41791			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.68586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.72079			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.63961			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.15500	102.99788	6.15500	102.98085			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.95500	131.04215	5.95500	131.02103			0.00	0	30,600,000.00
DV22	On 07/02/2020	Spot Bond	6.75500	116.57827	6.75500	116.55688		5,687,710,000.00		842,000	54,095,000.00
DV23	On 27/02/2023	Spot Bond	7.23500	120.90417	7.23500	120.88043		2,944,645,000.00		407,000	90,700,000.00
E170	On 01/08/2020	Spot Bond	6.36500	144.21176	6.36500	144.18681			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.85719			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.43721			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.55854			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.63932			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.72005			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.14981			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.33500	122.68036	1.34000	122.58577			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.41000	110.66294	1.41000	110.64761		63,450,000,000.00		45,000,000	243,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.95500	116.79726	7.95500	116.77210			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.91500	117.62777	7.91500	117.60296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	8.61000	110.00544	8.61000	109.97983			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22851			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.87843			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01471			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.99290	100.00000	36.90329			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	60.71746	100.00000	60.56541			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	68.47704	100.00000	68.47704			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	98.64653	100.00000	98.38761			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.99684	3.00000	127.97355			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.11500	109.55925	10.11500	109.52940			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.71919			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.08120			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.42042			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.36000	86.90239	8.36000	101.63957			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.45716			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33298			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.30402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.48582			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.44684			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18004			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.22786			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.26614			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18578			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.19922			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25640			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.57500	105.97760	5.57500	105.96167			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	6.12000	113.49576	6.12000	113.47707		4,351,320,000.00		711,000	210,411,000.00
ES23	On 25/01/2023	Spot Bond	6.77000	125.36514	6.77000	125.34208		409,043,400,000.00		60,420,000	246,210,000.00
ES26	On 02/04/2026	Spot Bond	7.39500	104.33697	7.39500	104.31626		9,280,725,000.00		1,255,000	41,875,000.00
ES33	On 15/09/2033	Spot Bond	8.21500	93.90755	8.17500	94.25976		1,971,008,520,000.00		239,928,000	858,327,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.16349			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21858			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.48364			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.68496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.18573	100.00000	10.16022			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.91214	100.00000	9.88732			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.37031			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.42015			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.57962			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.66929			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.20500	104.74222	6.20500	104.72483		62,050,000.00	10,000	13,400,000.00	
FRB05	On 21/12/2018	Spot Bond	7.84000	105.98272	7.84000	105.96033		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78761		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78755		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.07361		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.42551		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	9.64000	114.34656	9.64000	114.31699		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.08541		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	67.43345	100.00000	67.27585		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	1.11000	130.37229	1.11000	131.22979		0.00	0	0.00	
FRBI23	On 07/12/2023	Spot Bond	1.12500	145.79282	1.12500	284.74998		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	1.89000	109.40433	1.89000	155.69452			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	124.79535	2.05000	206.38403			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.36500	117.16742	6.36500	117.14747			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.54636	100.00000	27.48572			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.54636	100.00000	27.48572			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15600	55.16730	8.15600	54.43153			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.20306	9.50700	34.30050			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.97923	9.74000	33.06554			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	86.95630	100.00000	86.75407			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.98997			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.86116			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34146			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83353			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.80637			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.80637			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.41786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.77383			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94699			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.10936			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.17815			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80625			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89505			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02986			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.20707	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.20707	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15989			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88022			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08316			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17360			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83415			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.67879			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29985			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86415			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16639	6.00000	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
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.02559			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22882			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92518			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98930			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16616			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.07996			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21821			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.29455			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16297			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.12575			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.00532			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98609			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24579			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22988			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.18635			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24791			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	11.74164	100.09221	11.71317			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.77512			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30832			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.92945			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.05119			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.64044			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00105			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.86094			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87165			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.78694			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.81591			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09914			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.41935			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80751			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.41935			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.79113			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	48.11773	13.22500	101.73495			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.74827			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.40484			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.40484			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.74934			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.15235			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.33490			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.69500	93.20910	2.69500	96.88112			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.18744			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.14855			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.87654			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87119			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.08183			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.15919			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.31905			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73585			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	2.35000	129.18473	2.35000	119.17493			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.88847			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89821			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.33000	118.19789	2.33000	119.35907			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.18000	99.75002	0.18000	116.74556			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.35000	114.94126	2.35000	119.17493			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.68849	1.15999	121.39353			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.23000	108.95505	1.23000	123.05770			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.31659	100.00000	19.26980			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.49760			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.30218			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.02986	4.73000	110.00476			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32648			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76284			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.88201			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.17884			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.04202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.00097			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85290			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20491			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85182			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.02905			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.43980			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.87486			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.58534			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.07000	103.28209	10.07000	99.91866			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.36340			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.88000	103.35340	6.88000	100.76294			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.56224			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95147			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.94294			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93250			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.92595			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.64766	3.30000	136.62188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.37155			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.13209			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07984			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.61365			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.97526			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.18788			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.32298			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.63500	139.66344	1.63500	272.77482			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.13500	145.66955	1.13500	284.50914			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.85500	137.11608	1.85500	267.79798			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.48000	111.06654	1.48000	127.49329			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.08000	127.53267	1.08000	127.51616			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19754			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40073			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93849			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.58628			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.70379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.26000	101.24595	2.26000	101.22957			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.94846			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.92485	100.00000	0.92253			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.04542	104.97509	13.01241			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.78607			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.73613			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000	0.00000	101.40358			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.26177	101.07593	17.21955			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	8.98668	100.44759	8.96481			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.74726			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.61698	100.76967	15.57889			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.14954			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	101.51549			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.54281			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		1.88000	111.14180	1.88000	111.12502			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000	0.00000	101.63995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.71082			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34795			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.41000	106.53827	1.41000	110.69584			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.00657			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.54500	105.13098	5.54500	105.11535			22,180,000.00	4,000	571,000.00
FRX15	On 14/03/2015	Spot Bond	5.70500	106.44126	5.70500	106.42500			154,035,000.00	27,000	60,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.26500	106.19360	6.26500	106.17580			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.52500	108.46256	6.52500	108.44364			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.62000	116.62140	6.62000	116.60065			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.27500	112.97462	7.27500	112.95232			123,675,000.00	17,000	2,641,000.00
FRX23	On 28/02/2023	Spot Bond	8.15500	97.50443	8.15500	98.54265			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.12000	123.68236	8.12000	123.65531			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.76500	108.32687	8.76500	108.30121			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.08000	89.14494	9.08000	89.12333			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.59574			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.46929			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35992			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.74500	106.30698	7.74500	106.28490			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	101.40213				0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.86844				0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	100.00000	82.17903	100.00000	100.00000				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74217				0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26299				0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				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	80.75221	100.00000	80.57395				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95708				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87127				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93258				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.86046				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99986	100.00000	99.99980				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.30847				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.40073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.06722			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.06881			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.07190			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.63021	100.00000	2.62439			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.07572			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.08102			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	100.95688			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.06643			0.00	300,000	150,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.25350			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82088			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.64227			0.00	100,000	100,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89403			0.00	100,000,000	115,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68694			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.19549			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85767			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17474			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73552				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73552				0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	90.46259	100.00000	90.25976				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18064				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18596				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.75791	104.31623	6.75791	102.04169				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.02852				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18739				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.19539				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.11178	104.30175	7.11178	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.40743				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19953				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.20750				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.56349	104.29016	7.56349	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.74968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21571			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.22228			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.52134			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.45956			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.22892			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28941			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.30063			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.61500	120.21132	6.61500	120.18970			158,760,000.00	24,000	34,064,000.00
HWAY23	On 07/12/2023	Spot Bond	0.90500	148.53699	0.90500	290.11141			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.88500	152.96427	0.88500	290.60482			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.17500	113.00569	8.17500	112.98069			49,050,000.00	6,000	54,917,000.00
HWAY35	On 31/07/2035	Spot Bond	8.15500	113.41134	8.15500	113.38631			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	118.03255	0.80000	118.01818			4,000,000,000.00	5,000,000	586,900,000.00
I2038	On 31/01/2038	Spot Bond	1.74500	114.65517	1.74500	114.63824			177,990,000,000.00	102,000,000	180,000,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	119.50329	1.95000	119.48497			142,350,000,000.00	73,000,000	105,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.25500	108.47357	6.25500	108.45542			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.44816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.15773			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.58107			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.83428			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44926			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.67500	102.81597	6.67500	102.79763			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.75500	108.26505	6.75500	108.24551			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.09500	112.98995	7.09500	112.96854			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.60500	101.92974	6.60500	101.91164			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.11928			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18893			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	107.66558	3.15000	107.64556			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.57500	106.56703	6.57500	106.54799			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.93627			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.93187			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.54861			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.08000	114.58899	1.08000	131.53816			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.46789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.48973			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.06500	107.62771	7.06500	107.60730			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98244			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08260			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.24059			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.27000	106.17281	7.27000	106.15198			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.65500	99.99159	7.65500	99.97084		61,240,000.00	8,000	1,324,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95707			0.00	0	10,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.02500	87.89209	7.02500	101.80548			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	106.37701	100.00000	106.09333			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00173	100.00000	0.00172			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.14853	5.00000	100.13503			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.14853	5.00000	100.13503			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.22157	5.00000	101.20776			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.14853	5.00000	100.13503			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.50711	4.00000	100.49629			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.63149			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.63583			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.25500	111.81937	8.25500	111.79465			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.54515			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.54515			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45720			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.17361	100.00000	8.15381			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.17435			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.42742			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.21468			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.25500	102.19527	8.25500	102.17281			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.93834			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.12714			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74034			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.89000	108.62431	7.89000	104.11739			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.72311			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN212U	On 25/07/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		30,000,000,000,000.00	300,000,000	300,000,000.00	
IND234	On 21/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042		0.00	0	0.00	
IND318	On 30/04/2013	Spot Bond	5.25000	97.44214	5.25000	99.91377		0.00	0	0.00	
IND319	On 07/05/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336		0.00	0	0.00	
IND320	On 14/05/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315		0.00	0	0.00	
IND321	On 21/05/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315		0.00	0	0.00	
IND322	On 28/05/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873		0.00	0	0.00	
IND323	On 04/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818		0.00	0	0.00	
IND324	On 11/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.30784		0.00	0	0.00	
IND325	On 18/06/2013	Spot Bond	5.30000	99.29352	5.30000	99.20770		0.00	0	0.00	
IND326	On 02/05/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478		0.00	0	0.00	
IND327	On 02/07/2013	Spot Bond	5.40000	99.07655	5.40000	98.98949		0.00	0	0.00	
IND328	On 04/05/2013	Spot Bond	5.40000	99.94086	5.40000	98.88812		0.00	0	0.00	
IND329	On 05/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275		0.00	0	0.00	
IND330	On 23/07/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599		0.00	0	0.00	
IND331	On 07/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00	
IND332	On 08/05/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358		0.00	0	0.00	
IND333	On 09/05/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983	0.00	0	0.00	0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773	0.00	0	0.00	0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00	0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00	0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439	0.00	0	0.00	0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167	0.00	0	0.00	0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231	0.00	0	0.00	0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00	0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765	0.00	0	0.00	0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357	0.00	0	0.00	0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070	0.00	0	0.00	0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015	0.00	0	0.00	0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176	0.00	0	0.00	0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536	0.00	0	0.00	0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080	0.00	0	0.00	0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.95600			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.04386	100.00000	99.65035			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.40740			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62163			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.75958	106.35590	9.75958	104.26818			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.75958	103.79390	9.75958	102.62285			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.80650			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.29317			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78933			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.47299	6.50000	100.45543			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85344			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.46283			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	93.02813	100.25042	92.79734			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.88110			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.88110			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.43720	100.00000	24.37600			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.63981	100.00000	15.60064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72367			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.60830			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40121			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40121			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04030			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04030			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04220			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89320			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.86022			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.86969			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.91165			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77028			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78390			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78958			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80942			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.60830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.60377			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.59373			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.26349			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24801			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.19810			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	99.98439			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00405			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00405			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.24581			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	66.16826	100.00000	66.00796			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.65736			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.96969			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532		40,000,000,000,000.00	400,000,000	400,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16715			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.25174			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.25737			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.26115			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.26500	105.59614	7.26500	105.57555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	6.34000	103.13508	6.34000	103.11759			63,400,000.00	10,000	1,549,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17889			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.34500	109.89772	7.34500	109.87618			110,175,000.00	15,000	13,977,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43857			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.41504			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82228			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.43500	109.78164	7.43500	109.75962			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85492			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.16813			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.17000	105.27591	2.17000	120.84393			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.07000	100.25691	3.07000	134.65073			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.92239			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.56620			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.37728			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.35811			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.00616			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.68749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.18351			0.00	8,000,000	4,000,000.00
IV030	On 31/01/2025	Spot Bond	2.80000	95.02825	2.80000	95.84112			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	94.94903	2.80000	98.08577			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.08693			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.06494			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74034			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.34000	113.00010	10.34000	112.96864			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97647			0.00	0	8,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.07000	99.19293	3.07000	134.65073			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	5.25000	99.97124	5.25000	99.88506			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.25000	99.87072	5.25000	99.78471			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.25000	99.81336	5.25000	99.68456			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.25000	99.67027	5.25000	99.58461			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.30000	99.56627	5.30000	99.47998			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.30000	99.46561	5.30000	99.37949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 13/06/2013	Spot Bond	5.30000	99.36515	5.30000	99.27921			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.26490	5.30000	99.17912			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.40000	99.14922	5.40000	99.06203			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.40000	99.04752	5.40000	98.96051			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.74366	5.40000	98.65718			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974		21,000,000,000,000.00	210,000,000	210,000,000.00	
IVA332	On 25/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.46138			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.47791			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00013			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.43318			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80258			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	100.00000		48.86989	100.00000	48.71393			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95596			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.12182			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.05869			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000		101.74736	100.00000	101.47961			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		61.79249	100.00000	61.63776			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		51.32570	100.00000	51.20000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		60.67697	100.00000	60.52836			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98187			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.21227	100.00000	10.18670			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		26.48939	100.00000	26.42452		200,000,000,000.00	2,000,000	1,000,000.00	
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26102			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.18670	100.00000	10.16119			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.27529			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000		70.23334	100.00000	99.72677			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000		70.00667	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000	31.64063	100.00000	100.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.23959			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.93349			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.21000	156.00256	7.21000	155.97204			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28517			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25122			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.44500	102.40674	7.44500	102.38607		275,465,000.00		37,000	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.49500	69.59547	7.49500	101.12269			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30336			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.50500	104.46825	10.50500	104.43887			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43034			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95594			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28249			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.92310			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.80232			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39160			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.75518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.87388			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26257			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.26487			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01643			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.42503			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.36102			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.22301			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.80080			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.47368			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.82588			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49344			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53937			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	54.87225	100.00000	54.73786			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.31898	100.00000	65.15541			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	57.05463	100.00000	56.91489			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.17279	100.00000	37.08274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000	32.04404	100.00000	31.96379			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.05214	100.00000	22.99630			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.19000	109.15934	7.19000	109.13827		28,760,000.00	4,000	633,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.92779		0.00	0	0.00	
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.78750		0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.85764		0.00	0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.40772		0.00	0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41083		0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42635		0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.06531		0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.17000		0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.57616	8.59000	100.55304		0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	9.34000	102.94239	9.34000	102.91643		0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.15160	10.01000	103.12377		0.00	0	0.00	
MET01	On 15/12/2014	Spot Bond	6.05000	108.32956	6.05000	108.31182		72,600,000,000.00	12,000,000	17,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67607		0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.70321		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	8.00500	111.94007	8.00500	112.25415			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.40500	105.59855	6.40500	105.58047			64,050,000.00	10,000	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.10768			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.50500	108.06563	7.50500	108.04376			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05863			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.20500	107.97024	7.20500	107.94925			64,845,000.00	9,000	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.11000	107.66261	6.11000	107.64471			134,420,000.00	22,000	3,426,000.00
MTN03	On 13/07/2015	Spot Bond	6.45500	108.62988	6.45500	108.61082			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.15000	113.63160	7.15000	113.60954			100,100,000.00	14,000	2,440,000.00
MTN05	On 28/10/2013	Spot Bond	5.98500	100.90523	5.98500	100.88916			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	99.21072			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.99860			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	7.04933	100.00000	7.03167			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18676	100.00000	0.18629			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.38071	100.00000	7.36223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208		On 14/08/2020	Spot Bond	100.00000	7.47108	100.00000	7.45237		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.87028	100.89771	6.85294		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.96027	100.61875	6.94273		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.17228		0.00	2,000,000	1,000,000.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.18237		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.19449		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.22479		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.24509		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.26730		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.28749		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.29747		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.41891		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.56037		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18676	100.00000	0.18629		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18676	100.00000	0.18629		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.40500	109.47077	7.40500	109.44879		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.59152		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48448		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.30723			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.67926			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.55922			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.06980			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.45500	110.18792	6.45500	110.16889			83,915,000.00	13,000	6,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.34123			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.44000	121.31457	7.44000	121.29049			89,280,000.00	12,000	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.38500	35.65708	9.38500	35.64831			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.50500	106.06931	6.50500	106.05076			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18864			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.19926			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.46500	102.48908	6.46500	102.47137			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07735			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.70500	107.83997	6.70500	107.82064			147,510,000.00	22,000	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61585			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.22329			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65361			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41389			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27544			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12091			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.53745			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00742			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.06993			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.07690			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28576			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.52266			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.01777			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34267			0.00	0	10,000,000.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03157			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44344			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.39611			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.72731			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68427			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.38153			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66845			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44407			0.00	2,000,000	1,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.41084			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.20500	108.42076	7.20500	108.39990			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	6.04000	102.49462	6.04000	102.47805			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.14000	104.03625	6.14000	104.01886			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32519			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.59500	125.02665	10.59500	124.99100			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.87093			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31928			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.14500	161.52858	1.14500	161.50742			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.05500	115.29090	7.05500	115.26882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.31504			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.77154			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.35253			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.68500	116.83908	7.68500	116.81410			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.14749			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.62744			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01969			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.08634			0.00	10,000,000	5,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	7.88500	116.77941	7.88500	119.65835			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.16560			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.08456			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.12056			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.08500	116.72063	8.08500	116.69440			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.23763			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17102			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.18360			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.18363			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.25253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34568			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.46267			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.50727			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.39760			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.70918	3.22500	131.70174			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	5.70500	105.31646	5.70500	105.30009			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	6.93000	129.36226	6.93000	129.33805			0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.18500	134.44330	7.18500	134.41709			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.04000	177.98249	1.04000	177.95967			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.89000	143.78093	7.89000	143.75036			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20100			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.19569			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.05397			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.98313			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.04392			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.49744			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.15457	100.00000	19.10766			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.19916	100.00000	19.15214			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.22590	100.00000	19.17882			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.86788	100.00000	19.81922			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.58120	100.00000	20.53079			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.03938	100.00000	24.97805			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.06000	106.59553	6.06000	106.57814		46,231,740,000.00	7,629,000	9,900,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.49756	100.00000	6.85474			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.73000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.43442	100.00000	29.36234			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.91148	100.00000	9.88747			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81956			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.08537			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93305			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	80.79634	100.00000	80.62766			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.96792			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56365			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.47568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73673			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.69864			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73531			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.06235			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80865			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.76704			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79639			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.79523			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85505			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.80338			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.90622			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90631			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84575			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00373			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	3,000,000	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29037			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.25500	112.47187	5.25500	112.45601			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.51000	92.79869	5.51000	92.78499			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.63000	43.83983	6.63000	43.83197			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	5.24500	119.88156	5.25500	119.84007		95,272,625,638,600.00	164,466,280	5,419,996,670.00	
R158	On 15/09/2015	Spot Bond	5.25500	119.85697	5.25500	119.84007			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.15500	88.61403	5.15500	88.60177			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.25500	126.86875	5.25500	126.85087			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.08500	84.41093	5.08500	84.39941			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.84000	103.72091	4.84000	103.70732			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.84500	135.81127	6.81000	136.15983		104,072,192,398,825.00	204,118,685	1,241,856,000.00	
R187P	On 21/12/2026	Spot Bond	6.55000	41.50791	6.55000	41.50056			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.47000	39.36113	6.47000	39.35424			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.62000	297.27363	0.63500	296.85857		44,825,838,800.00	72,299,740	249,617,010.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.11000	108.78048	5.14000	108.71681		2,409,204,464,240.00	471,468,584	891,319,579.00	
R202	On 07/12/2033	Spot Bond	1.56000	222.56363	1.56000	222.53193		0.00	0	1,190,970,200.00	
R2023	On 28/02/2023	Spot Bond	6.38000	111.16561	6.35500	111.33867		12,042,964,560,000.00	887,612,000	4,123,325,000.00	
R203	On 15/09/2017	Spot Bond	5.64000	111.01586	5.64500	110.97876		19,043,516,400,000.00	376,510,000	5,431,794,000.00	
R204	On 21/12/2018	Spot Bond	5.82000	113.20424	5.84000	113.08545		17,948,821,800,000.00	083,990,000	6,261,511,223.00	
R2048	On 28/02/2048	Spot Bond	7.83000	112.37227	7.83000	112.34882		10,192,514,580,000.00	301,726,000	3,120,456,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	58.02361	100.00000	57.88151		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16000	103.77466	5.18500	103.74250		3,199,432,200,000.00	620,045,000	1,864,955,000.00	
R207	On 15/01/2020	Spot Bond	6.01000	108.85486	6.00500	108.86546		17,939,751,436,000.00	984,983,600	4,947,705,000.00	
R208	On 31/03/2021	Spot Bond	6.12000	104.45350	6.10500	104.53164		21,335,036,040,000.00	486,117,000	8,913,332,109.00	
R209	On 31/03/2036	Spot Bond	7.63500	85.62149	7.58500	86.08184		26,694,555,900,000.00	496,340,000	7,501,065,000.00	
R210	On 31/03/2028	Spot Bond	1.16500	170.52977	1.17000	170.39980		53,007,500,000.00	45,500,000	281,278,000.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.05562	-0.70000	129.78304		(13,300,000,000.00)	19,000,000	255,900,000.00	
R212	On 31/01/2022	Spot Bond	0.50500	137.62608	0.51000	137.55628		74,043,067,175.00	146,619,935	1,536,515,935.00	
R213	On 28/02/2031	Spot Bond	7.40000	97.22005	7.37500	97.43982		24,779,699,200,000.00	348,608,000	4,442,138,000.00	
R214	On 28/02/2041	Spot Bond	7.65500	87.84022	7.65500	87.82229		22,385,937,525,000.00	924,355,000	7,110,122,013.00	
R224C	On 15/09/2013	Spot Bond	4.90000	98.18109	4.90000	98.16816		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	5.00000	95.77083	5.00000	95.75798			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.11000	93.29722	5.11000	93.28443			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.31500	90.63270	5.31500	90.61979			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.15500	88.61403	5.15500	88.60177			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.07500	86.58135	5.07500	86.56956			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.08500	84.41093	5.08500	84.39941			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.08500	99.28077	5.08500	99.26704			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.17500	96.76888	5.17500	96.75530			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.19500	94.30713	5.19500	94.29384			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.14500	91.99315	5.14500	91.98031			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.22500	89.53624	5.22500	89.52355			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.09500	87.54940	5.09500	87.53730			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.07500	85.42683	5.07500	85.41507			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.13500	83.13539	5.13500	83.12382			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.62000	79.48377	5.62000	79.47167			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.67000	77.13697	5.67000	77.12512			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.84500	74.35708	5.84500	74.34532			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.82500	72.32497	5.82500	72.31356			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	5.80500	70.36207	5.80500	70.35101			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.79500	68.42157	5.79500	68.41084			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.96500	65.71512	5.96500	65.70451			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.94500	63.90672	5.94500	63.89643			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.02500	61.67062	6.02500	61.66057			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.99500	60.01801	5.99500	60.00827			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.96500	58.42673	5.96500	58.41729			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.93500	56.89422	5.93500	56.88508			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.89500	55.47271	5.89500	55.46386			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.85500	54.10778	5.85500	54.09920			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.75000	47.72432	6.75000	47.71562			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.71000	46.37469	6.71000	46.36628			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.67000	45.08070	6.67000	45.07257			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.63000	43.83983	6.63000	43.83197			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.59000	42.64966	6.59000	42.64206			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.55000	41.50791	6.55000	41.50056			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.51000	40.41242	6.51000	40.40531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	6.47000	39.36113	6.47000	39.35424			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13693			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.27547			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33830			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.34365			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.40654			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.28517	100.00000	2.27958			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97752			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96613			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97013			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92022			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57578			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90736			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67810			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.39289	100.00000	96.22783			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77104			0.00	80,000,000	40,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59595			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.20166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22004			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.40206			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.80272			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.54471			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07371			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29288			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00739			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	102.86618			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77181			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.96885			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.97227			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.97227			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26340			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26712			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97367			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.38555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.91441			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.02535			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.88265			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29317			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.14097			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.41000	105.13649	12.41000	105.10153			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.13204			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.58928	100.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.58928	100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.27915			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	60.11157	100.00000	59.96104			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.39498			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.41282	5.25000	101.39831			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.07115	100.00000	1.06853			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.81652	100.00000	5.80228			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.58993	100.00000	10.71053			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.82382			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.46500	115.09401	7.46500	115.07096			44,790,000.00	6,000	4,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03686			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.55500	118.05233	6.55500	118.03130			0.00	0	36,821,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.25782			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.69500	111.44402	7.69500	111.42091			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.11625			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.89425			0.00	0	12,860,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.97993			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.03173			0.00	0	2,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.02992			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.55500	110.02084	6.55500	110.00125			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.44000	104.36383	7.44000	104.34301			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	130.09510	0.90000	130.07894			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.44118			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.71500	116.33583	6.71500	116.31495			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.57500	116.66753	6.57500	116.64702			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.50500	116.83385	6.50500	116.81353			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.04500	105.48791	7.04500	105.46806			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.65000	116.48968	6.65000	116.46897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	6.61500	116.57264	6.61500	116.55202			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.80255			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69695			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80076			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.49621			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.54557			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.74179	100.00000	66.57467			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.69500	109.20626	6.69500	109.18672			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87083			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66035			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.69331			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.53759	100.00000	1.53417			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.66321			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.75500	118.00742	7.75500	117.98276			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.46000	117.01634	8.46000	116.98956			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.45977			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.65170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12052			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.15487			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.33000	111.27170	7.33000	111.24956		256,550,000.00	35,000	5,395,000.00	
SBS3	On 25/05/2026	Spot Bond	7.51000	109.20681	7.51000	109.18457		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	7.80500	108.80380	7.80500	108.78079		0.00	0	0.00	
SBS9	On 07/07/2016	Spot Bond	6.43500	117.70678	6.43500	117.68619		45,045,000.00	7,000	1,065,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.43179	0.70000	122.41722		0.00	0	0.00	
SBSI11	On 07/12/2023	Spot Bond	1.16500	145.30048	1.16500	283.78807		0.00	0	300,000.00	
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.54861		0.00	0	1,300,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.18000		0.00	0	0.00	
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.93373	100.00000	100.00000	3.92420			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.14088	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.53933	0.56999	0.56999	123.98421			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.47299	6.50000	6.50000	100.45543			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.88701			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.55852			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.60179			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.90451			0.00	10,000,000	0.00
SHS05	On 29/06/2017	Spot Bond	7.74500	106.43456	7.74500	7.74500	106.41234			61,960,000.00	8,000	8,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.74578			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.35210			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.93000	102.97982	5.93000	5.93000	102.96337			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.55500	110.96393	6.55500	6.55500	110.94417			0.00	0	11,821,000.00
SMF1	On 27/06/2013	Spot Bond	6.14000	108.28351	6.14000	6.14000	103.64136			49,120,000.00	8,000	15,143,000.00
SNT01	On 15/09/2017	Spot Bond	7.09500	105.29753	7.09500	7.09500	105.27757			0.00	0	22,841,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.34398		0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.19257		0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37911		0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.20177		0.00	0	21,388,836.00
SSA01		On 28/06/2016	Spot Bond	6.94500	110.74277	6.94500	110.72199		0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.56856		0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.22744		0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.23701		0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	7.85500	101.38628	7.85500	101.36494		172,810,000.00	22,000	40,022,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14498		0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68076		0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.07263		0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	7.71300	94.91652	7.71300	94.89690		0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.77500	94.56774	7.77500	94.54804		0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.38500	106.74473	6.38500	106.72630		0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.26500	102.00858	7.26500	101.98846		0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81228		0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	6.82500	106.33068	6.82500	106.31128		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	6.15500	117.67013	6.15500	117.65074			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	108.68906	1.55000	109.08803			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.79000	106.03933	6.79000	108.41810			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
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	99.94290			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.80027			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.78573			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75700			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75711			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.69995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.67149			0.00	60,000,000	15,000,000.00
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	99.67147			0.00	88,000,000	22,000,000.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.59994			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.57092			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.44009			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.26592			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.65609			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87668			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.71866			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60185			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.81500	115.89142	5.81500	115.87326			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.37000	113.84006	7.37000	113.81755			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	47.05768	100.00000	46.95237			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.10277	100.00000	37.01191			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF107U	On 06/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828	0.00	0	0.00			
TF108U	On 22/02/2016	Spot Bond	100.00000	16.57658	100.00000	16.53508	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	6.39500	102.29379	6.39500	102.27629	0.00	0	0.00			
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.35129	0.00	0	0.00			
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.77614	0.00	0	0.00			
TFS111	On 29/07/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386	0.00	0	0.00			
TFS112	On 02/05/2016	Spot Bond	100.00000	7.50846	100.00000	7.50846	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004	0.00	0	0.00			
TFS84	On 28/07/2016	Spot Bond	6.50500	108.52442	6.50500	108.50523	0.00	0	0.00			
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.85779	0.00	0	0.00			
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11316	0.00	0	0.00			
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.17022	0.00	0	0.00			
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19241	0.00	0	0.00			
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19826	0.00	0	0.00			
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.18774	7.83000	102.16606	0.00	0	0.00			
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18918	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19651			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92526			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18918			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19651			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.32336	7.16000	101.98214			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.21084			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20967			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.23767			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23388			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.34737			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33447			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20028			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.94371	101.06155	5.92902			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.18801			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.42059			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.21435			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.22601			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.34852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19168			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.19583			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19880			0.00	0	42,900,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.19583			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.19880			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.20028			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19405			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19880			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21510			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.21510			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21510			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.23876			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.24467			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.23728			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35492			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.36223			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64954			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.20500	108.62262	7.20500	108.60161			64,845,000.00	9,000	2,010,000.00
TL20	On 22/02/2020	Spot Bond	6.18000	100.09734	6.18000	100.05907			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.58500	114.57247	6.58500	114.55196			52,805,115,000.00	8,019,000	991,821,000.00
TN20	On 17/09/2020	Spot Bond	7.09500	120.54300	7.09500	120.52017			2,930,235,000.00	413,000	321,604,000.00
TN23	On 06/11/2023	Spot Bond	7.37000	130.01729	7.37000	124.59886			2,948,000,000.00	400,000	111,400,000.00
TN25	On 19/08/2025	Spot Bond	7.81000	115.02574	7.81000	115.00139			0.00	0	319,986,000.00
TN27	On 14/11/2027	Spot Bond	7.85000	113.10883	7.85000	113.08477			314,000,000.00	40,000	22,015,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.26132			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29115			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.32893			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.33291			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.51973			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.90680			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.39504			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.41112			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.42075			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000	10.00000	99.97234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000	9.75000	99.97303			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000	100.00000	9.97335			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.93465			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94534			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.55783			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.55481			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.82242			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.52403			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.81248			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.15748			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.08514			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05620			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89739			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35014			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26260			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18966			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16048			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10251			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14644			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	86.95934	100.00000	86.75805			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.29062			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.18459			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09130			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.16108			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.50500	120.37256	7.50500	120.34846			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.94518			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20210			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.46894			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.98500	109.26794	7.98500	109.24469			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.09726	100.00000	66.92924			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.36699	100.00000	67.19829			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.45689	100.00000	67.28797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.47830			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50559			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.84851			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.84256			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84237			0.00	0	17,962,336.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56711			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58450			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.85200			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	128.69000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.61500	124.44583	5.61500	124.42680			0.00	0	94,500,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	191.84816	-0.39000	249.13390			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.65500	110.26593	5.65500	110.24896			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.15000	113.93641	6.15000	113.91736			0.00	0	82,600,000.00
WSP3	On 28/05/2019	Spot Bond	6.39500	116.74375	6.39500	116.72345			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.63000	117.01108	6.63000	116.99001			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.64500	118.33270	6.64500	118.31134			0.00	0	14,400,000.00
Z006	On 31/08/2013	Spot Bond	5.11500	98.30552	5.11500	98.29198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	5.17500	97.05454	5.17500	97.04091			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.20500	89.45566	5.20500	89.44296			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.16500	95.42644	5.16500	95.41315			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.17500	94.20460	5.17500	94.19130			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.13500	88.22932	5.13500	88.21710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.15500	92.25966	5.15500	92.24668			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.20500	89.44296	5.20500	89.43027			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.78500	69.35824	5.78500	69.34749			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.87739	100.00000	9.85865			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03977	100.00000	0.03970			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.87739	100.00000	9.85865			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.46563	100.00000	26.41542			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.07566	100.00000	27.02429			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.06829	100.00000	24.02263			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.06829	100.00000	24.02263			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.77864	100.00000	22.73542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000		22.77864	100.00000	22.73542			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		21.43562	100.00000	21.39495			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		21.43562	100.00000	21.39495			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		20.21013	100.00000	20.17179			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		20.21013	100.00000	20.17179			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		19.01855	100.00000	18.98247			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		19.01855	100.00000	18.98247			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		17.99948	100.00000	17.96533			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		17.03502	100.00000	17.00270			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		12.73965	100.00000	12.71548			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		12.03414	100.00000	12.01131			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		11.32462	100.00000	11.30313			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		11.32462	100.00000	11.30313			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		10.71781	100.00000	10.69748			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		10.12427	100.00000	10.10507			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		9.52735	100.00000	9.50928			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>474,656,086,133,640.00</b>	<b>,828,534,824</b>	<b>93 673 211 235.00</b>

---

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
------------------	--------	------------	-----------	-----------	--------------	----------------	-------------------	------------	-------	------------------	---------------

---

<b>Grand Total:</b>									<b>4,669,504,947,205.00</b>	<b>128,757,128</b>	<b>93 675 278 827.00</b>
---------------------	--	--	--	--	--	--	--	--	-----------------------------	--------------------	--------------------------