



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.05250	9.05250	9.07130	9.07130		11.97	244,028,242.50	26,957	501,702.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.12020	0.00012	0.60880	0.00061	0.120	17.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,797.62020	1.79762	1,779.30880	1.77931	1,797.620	17.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.14300	0.00014	0.41230	0.00041	0.143	19.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,947.64300	1.94764	1,929.11230	1.92911	1,947.643	19.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	8.78990	0.00879	10.05420	0.01005	8.790	16.27	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	846.28990	0.84629	828.75420	0.82875	846.290	16.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	6.00770	0.00601	7.23680	0.00724	6.008	16.70	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	953.50770	0.95351	935.93680	0.93594	953.508	16.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	2.00340	0.00200	3.28820	0.00329	2.003	17.08	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,199.50340	1.19950	1,181.98820	1.18199	1,199.503	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	29.13710	0.02914	32.72080	0.03272	29.137	13.97	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	476.63710	0.47664	461.42080	0.46142	476.637	13.97	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	15.42260	0.01542	17.50610	0.01751	15.423	15.15	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	662.92260	0.66292	646.20610	0.64621	662.923	15.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	9.85730	0.00986	11.25910	0.01126	9.857	16.04	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	807.35730	0.80736	789.95910	0.78996	807.357	16.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	59.59670	0.05960	65.88440	0.06588	59.597	13.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	307.09670	0.30710	294.58440	0.29458	307.097	13.08	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	49.92180	0.04992	55.41910	0.05542	49.922	13.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	347.42180	0.34742	334.11910	0.33412	347.422	13.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	41.75530	0.04176	46.54020	0.04654	41.755	13.52	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	389.25530	0.38926	375.24020	0.37524	389.255	13.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	84.39980	0.08440	92.48930	0.09249	84.400	12.64	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	231.89980	0.23190	221.18930	0.22119	231.900	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	71.00850	0.07101	78.16220	0.07816	71.009	12.86	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	268.50850	0.26851	256.86220	0.25686	268.508	12.86	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	63.94030	0.06394	70.56510	0.07057	63.940	12.99	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	291.44030	0.29144	279.26510	0.27927	291.440	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	118.10980	0.11811	128.24390	0.12824	118.110	12.20	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	165.60980	0.16561	156.94390	0.15694	165.610	12.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	100.01730	0.10002	109.10540	0.10911	100.017	12.42	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	197.51730	0.19752	187.80540	0.18781	197.517	12.42	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	90.36520	0.09037	98.84790	0.09885	90.365	12.55	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	217.86520	0.21787	207.54790	0.20755	217.865	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	165.20080	0.16520	177.49440	0.17749	165.201	11.98	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	112.70080	0.11270	106.19440	0.10619	112.701	11.98	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	149.07820	0.14908	160.72650	0.16073	149.078	11.98	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	126.57820	0.12658	119.42650	0.11943	126.578	11.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	143.93490	0.14393	155.36550	0.15537	143.935	11.98	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	131.43490	0.13143	124.06550	0.12407	131.435	11.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	329.39970	0.32940	345.81480	0.34581	329.400	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	36.89970	0.03690	34.51480	0.03451	36.900	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	298.06450	0.29806	313.95030	0.31395	298.065	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	45.56450	0.04556	42.65030	0.04265	45.564	12.01	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	260.95290		0.26095	276.08150	0.27608	260.953	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	58.45290		0.05845	54.78150	0.05478	58.453	12.00	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	378.85260		0.37885	395.93530	0.39594	378.853	12.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	26.35260		0.02635	24.63530	0.02464	26.353	12.03	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	345.57370		0.34557	362.22760	0.36223	345.574	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	33.07370		0.03307	30.92760	0.03093	33.074	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	337.44620		0.33745	353.98240	0.35398	337.446	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	34.94620		0.03495	32.68240	0.03268	34.946	12.02	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	560.78800		0.56079	579.00890	0.57901	560.788	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	8.28800		0.00829	7.70890	0.00771	8.288	12.45	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	466.71230		0.46671	484.59330	0.48459	466.712	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	14.21230		0.01421	13.29330	0.01329	14.212	12.04	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	395.92490		0.39592	413.19710	0.41320	395.925	12.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	23.42490		0.02342	21.89710	0.02190	23.425	12.03	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,852.50520		1.85251	1,871.30810	1.87131	1,852.505	18.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00520		0.00001	0.00810	0.00001	0.005	18.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.16450		9.16450	9.18480	9.18480		13.12	10,044,292.00	1,096	60,136.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	29.70060		0.02970	31.18720	0.03119	29.701	19.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,865.20060		1.86520	1,846.38720	1.84639	1,865.201	19.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	101.26070		0.10126	106.54160	0.10654	101.261	15.55	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	836.76070		0.83676	821.74160	0.82174	836.761	15.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	69.18820		0.06919	72.82210	0.07282	69.188	16.61	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,104.68820		1.10469	1,088.02210	1.08802	1,104.688	16.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	60.02040		0.06002	63.17740	0.06318	60.020	17.04	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,215.52040		1.21552	1,198.37740	1.19838	1,215.520	17.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	142.33950		0.14234	149.40230	0.14940	142.340	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	627.83950		0.62784	614.60230	0.61460	627.839	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	140.37440		0.14037	147.35440	0.14735	140.374	14.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	635.87440		0.63587	622.55440	0.62255	635.874	14.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	108.25360		0.10825	113.85290	0.11385	108.254	15.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	793.75360		0.79375	779.05290	0.77905	793.754	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	219.99580		0.22000	229.92920	0.22993	219.996	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	405.49580		0.40550	395.12920	0.39513	405.496	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	204.46430		0.20446	213.94530	0.21395	204.464	13.89	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	439.96430		0.43996	429.14530	0.42915	439.964	13.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	144.33720		0.14434	151.54760	0.15155	144.337	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	619.83720		0.61984	606.74760	0.60675	619.837	14.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	369.73350		0.36973	384.04620	0.38405	369.733	12.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	205.23350		0.20523	199.24620	0.19925	205.233	12.89	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	273.81540		0.27382	285.19170	0.28519	273.815	13.27	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	309.31540		0.30932	300.39170	0.30039	309.315	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	236.68770		0.23669	247.09000	0.24709	236.688	13.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	372.18770		0.37219	362.29000	0.36229	372.188	13.58	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	721.48090		0.72148	740.26320	0.74026	721.481	12.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	56.98090		0.05698	55.46320	0.05546	56.981	12.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	559.94550		0.55995	578.29980	0.57830	559.946	12.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	95.44550		0.09545	93.49980	0.09350	95.445	12.44	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	524.62360		0.52462	540.42100	0.54042	524.624	12.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	110.12360		0.11012	105.62100	0.10562	110.124	12.52	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,866.34910		1.86635	1,886.77290	1.88677	1,866.349	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.84910		0.00185	1.97290	0.00197	1.849	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26850		9.26850	9.28970	9.28970		13.94	0.00	0	22,797.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	150.08480		0.15008	155.79020	0.15579	150.085	16.82	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,181.58480		1.18158	1,166.09020	1.16609	1,181.585	16.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	86.09150		0.08609	89.59470	0.08959	86.091	18.78	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,817.59150		1.81759	1,799.89470	1.79989	1,817.591	18.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	260.06790		0.26007	269.20330	0.26920	260.068	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	691.56790		0.69157	679.50330	0.67950	691.568	15.12	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	236.34530		0.23635	244.60530	0.24461	236.345	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	767.84530		0.76785	754.90530	0.75491	767.845	15.40	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	154.04590		0.15405	159.88000	0.15988	154.046	16.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,155.54590		1.15555	1,140.18000	1.14018	1,155.546	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	513.49020		0.51349	527.25850	0.52726	513.490	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	272.89020		0.27289	265.45850	0.26546	272.890	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	429.83540		0.42984	442.82140	0.44282	429.835	13.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	361.33540		0.36134	353.12140	0.35312	361.335	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	262.63970		0.26264	271.83570	0.27184	262.640	15.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	684.13970		0.68414	672.13570	0.67214	684.140	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	568.16770		0.56817	582.42730	0.58243	568.168	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	227.56770		0.22757	220.62730	0.22063	227.568	13.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	540.25770		0.54026	554.26690	0.55427	540.258	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	249.65770		0.24966	242.46690	0.24247	249.658	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	528.28750		0.52829	542.18920	0.54219	528.288	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	259.78750		0.25979	252.48920	0.25249	259.788	13.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,306.06940		1.30607	1,325.95290	1.32595	1,306.069	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	37.56940		0.03757	36.25290	0.03625	37.569	14.00	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	679.61860		0.67962	697.46190	0.69746	679.619	13.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	161.11860		0.16112	157.76190	0.15776	161.119	13.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	584.24380		0.58424	598.64200	0.59864	584.244	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	215.74380		0.21574	208.94200	0.20894	215.744	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,879.95680		1.87996	1,900.66720	1.90067	1,879.957	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	11.45680		0.01146	10.96720	0.01097	11.457	15.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.37910		9.37910	9.40100	9.40100		14.69	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	165.23790		0.16524	170.82250	0.17082	165.238	18.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,786.13790		1.78614	1,769.82250	1.76982	1,786.138	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	143.34510		0.14335	148.28020	0.14828	143.345	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,014.24510		2.01425	1,997.28020	1.99728	2,014.245	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	427.63290		0.42763	439.36160	0.43936	427.633	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	648.53290		0.64853	638.36160	0.63836	648.533	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	424.38350		0.42438	436.04760	0.43605	424.383	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	655.28350		0.65528	645.04760	0.64505	655.283	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	225.56310		0.22556	232.81580	0.23282	225.563	17.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,346.46310		1.34646	1,331.81580	1.33182	1,346.463	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	870.36730		0.87037	887.80640	0.88781	870.367	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	191.26730		0.19127	186.80640	0.18681	191.267	13.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	560.81930		0.56082	574.77040	0.57477	560.819	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	431.71930		0.43172	423.77040	0.42377	431.719	14.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	430.91360		0.43091	442.70350	0.44270	430.914	15.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	641.81360		0.64181	631.70350	0.63170	641.814	15.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,716.42650		1.71643	1,737.25730	1.73726	1,716.426	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	37.32650		0.03733	36.25730	0.03626	37.327	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,263.98070		1.26398	1,283.63790	1.28364	1,263.981	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	84.88070		0.08488	82.63790	0.08264	84.881	13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.46180		9.46180	9.48220	9.48220		15.14	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	548.06750		0.54807	560.82870	0.56083	548.068	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	686.26750		0.68627	678.62870	0.67863	686.268	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	544.56400		0.54456	557.28760	0.55729	544.564	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	692.76400		0.69276	685.08760	0.68509	692.764	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	551.59630		0.55160	564.39910	0.56440	551.596	15.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	679.79630		0.67980	672.19910	0.67220	679.796	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.55510		9.55510	9.57500	9.57500		15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,275.84840		1.27585	1,294.89710	1.29490	1,275.848	14.37	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
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	270.74840		0.27075	269.89710	0.26990	270.748	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	736.43690		0.73644	749.75370	0.74975	736.437	15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	781.33690		0.78134	774.75370	0.77475	781.337	15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,702.96170		1.70296	1,721.31020	1.72131	1,702.962	14.74	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	147.86170		0.14786	146.31020	0.14631	147.862	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,349.33160		1.34933	1,368.22260	1.36822	1,349.332	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	244.23160		0.24423	243.22260	0.24322	244.232	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,312.34450		1.31234	1,331.30940	1.33131	1,312.345	14.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	257.24450		0.25724	256.30940	0.25631	257.245	14.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.44410		10.44410	10.45810	10.45810		17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,762.81780		1.76282	1,775.79270	1.77579	1,762.818	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	468.71780		0.46872	467.69270	0.46769	468.718	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,732.18240		1.73218	1,745.12130	1.74512	1,732.182	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	488.08240		0.48808	487.02130	0.48702	488.082	15.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,701.99800		1.70200	1,714.90010	1.71490	1,701.998	15.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	507.89800		0.50790	506.80010	0.50680	507.898	15.73	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.05250		9.05250	9.07130	9.07130		11.97	135,787.50	15	856.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	34,557.37020		0.34557	36,222.75740	0.36223	34,557.370	12.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,307.37020		0.03307	3,092.75740	0.03093	3,307.370	12.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,744.61850		0.33745	35,398.24090	0.35398	33,744.619	12.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,494.61850		0.03495	3,268.24090	0.03268	3,494.618	12.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,939.97270		0.32940	34,581.48270	0.34581	32,939.973	12.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,689.97270		0.03690	3,451.48270	0.03451	3,689.973	12.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.16450		9.16450	9.18480	9.18480		13.12	0.00	0	17.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,335.87670		0.43336	44,832.38380	0.44832	43,335.877	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	15,885.87670		0.15886	15,352.38380	0.15352	15,885.877	12.73	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,727.87550		0.42728	44,218.64010	0.44219	42,727.875	12.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	16,277.87550		0.16278	15,738.64010	0.15739	16,277.876	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	42,125.78290		0.42126	43,610.60280	0.43611	42,125.783	12.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	16,675.78290		0.16676	16,130.60280	0.16131	16,675.783	12.76	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.26850		9.26850	9.28970	9.28970		13.94	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	32,043.31230		0.32043	33,083.78450	0.33084	32,043.312	14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	54,193.31230		0.54193	53,113.78450	0.53114	54,193.312	14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	31,724.23170		0.31724	32,758.19610	0.32758	31,724.232	14.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	54,874.23170		0.54874	53,788.19610	0.53788	54,874.232	14.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	31,408.22850		0.31408	32,436.00310	0.32436	31,408.229	14.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	55,558.22850		0.55558	54,466.00310	0.54466	55,558.228	14.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.08910		14.08910	14.02940	14.02940		11.35	845,346.00	60	17,571.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,089.69460		2.08969	2,030.11070	2.03011	2,089.695	18.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.59460		0.00059	0.71070	0.00071	0.595	18.09	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,100.02960		1.10003	1,041.41080	1.04141	1,100.030	14.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	10.92960		0.01093	12.01080	0.01201	10.930	14.67	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	392.89490		0.39289	349.91280	0.34991	392.895	11.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	93.79490		0.09379	110.51280	0.11051	93.795	11.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	11.40710		0.01141	11.84690	0.01185	11.407	14.85	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,222.30710		1.22231	1,282.44690	1.28245	1,222.307	14.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	90.25650		0.09026	79.28360	0.07928	90.256	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	401.15650		0.40116	449.88360	0.44988	401.157	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	42.12570		0.04213	37.79160	0.03779	42.126	11.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	603.02570		0.60303	658.39160	0.65839	603.026	11.84	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	25.54820		0.02555	25.15650	0.02516	25.548	11.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	736.44820		0.73645	795.75650	0.79576	736.448	11.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	385.58210		0.38558	343.06830	0.34307	385.582	11.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	96.48210		0.09648	113.66830	0.11367	96.482	11.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	378.33010		0.37833	336.29270	0.33629	378.330	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	99.23010		0.09923	116.89270	0.11689	99.230	11.85	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	106.82020		0.10682	93.63770	0.09364	106.820	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	357.72020		0.35772	404.23770	0.40424	357.720	11.56	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.25610		14.25610	14.19790	14.19790		12.36	0.00	0	2,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	246.29220		0.24629	234.02660	0.23403	246.292	13.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	750.19220		0.75019	796.12660	0.79613	750.192	13.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	251.71940		0.25172	239.08650	0.23909	251.719	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	735.61940		0.73562	781.18650	0.78119	735.619	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	248.99190		0.24899	236.54510	0.23655	248.992	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	742.89190		0.74289	788.64510	0.78865	742.892	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.41270		14.41270	14.35510	14.35510		12.69	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	389.56150		0.38956	374.85970	0.37486	389.562	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	886.86150		0.88686	929.75970	0.92976	886.861	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	395.49000		0.39549	380.49370	0.38049	395.490	13.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	872.79000		0.87279	915.39370	0.91539	872.790	13.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	392.51680		0.39252	377.66820	0.37767	392.517	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	879.81680		0.87982	922.56820	0.92257	879.817	13.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.58050		14.58050	14.52320	14.52320		13.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	837.81140		0.83781	809.78570	0.80979	837.811	13.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	567.31140		0.56731	596.58570	0.59659	567.311	13.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	847.76470		0.84776	819.43230	0.81943	847.765	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	557.26470		0.55726	586.23230	0.58623	557.265	13.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	842.77600		0.84278	814.59710	0.81460	842.776	13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	562.27600		0.56228	591.39710	0.59140	562.276	13.01	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09170		0.09170	0.09170	0.09170		21.17	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	320.30060		0.00320	327.46540	0.00327	320.301	19.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	150.30060		0.00150	157.46540	0.00157	150.301	19.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	30.27640		0.00030	33.82320	0.00034	30.276	21.17	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	860.27640		0.00860	863.82320	0.00864	860.276	21.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	1.72780		0.00002	2.12820	0.00002	1.728	23.30	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,831.72780		0.01832	1,832.12820	0.01832	1,831.728	23.30	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09280		0.09280	0.09290	0.09290		19.99	0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	560.72770		0.00561	575.05090	0.00575	560.728	18.57	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	280.72770		0.00281	285.05090	0.00285	280.728	18.57	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	186.87120		0.00187	197.04160	0.00197	186.871	19.99	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	906.87120		0.00907	907.04160	0.00907	906.871	19.99	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	59.13750		0.00059	64.06530	0.00064	59.138	21.74	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,779.13750		0.01779	1,774.06530	0.01774	1,779.138	21.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.93030		11.93030	11.87250	11.87250		11.45	15,425,877.90	1,293	76,528.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	31.24160		0.03124	26.95730	0.02696	31.242	12.80	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	600.94160		0.60094	654.45730	0.65446	600.942	12.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	20.43390		0.02043	17.62040	0.01762	20.434	13.14	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	720.13390		0.72013	775.12040	0.77512	720.134	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	13.78890		0.01379	11.84250	0.01184	13.789	13.46	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	833.48890		0.83349	889.34250	0.88934	833.489	13.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	245.01050		0.24501	211.72950	0.21173	245.010	11.42	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	114.71050		0.11471	139.22950	0.13923	114.710	11.42	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	108.05970		0.10806	93.01570	0.09302	108.060	11.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	277.75970		0.27776	320.51570	0.32052	277.760	11.82	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	80.46490		0.08046	69.14190	0.06914	80.465	12.06	0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	350.16490		0.35016	396.64190	0.39664	350.165	12.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	682.02840		0.68203	626.44120	0.62644	682.028	11.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	11.72840		0.01173	13.94120	0.01394	11.728	11.81	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	551.13730		0.55114	501.16520	0.50117	551.137	11.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	20.83730		0.02084	28.66520	0.02867	20.837	11.33	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	310.27200		0.31027	272.08830	0.27209	310.272	11.40	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	79.97200		0.07997	99.58830	0.09959	79.972	11.40	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	701.26040		0.70126	645.25930	0.64526	701.260	11.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	10.96040		0.01096	12.75930	0.01276	10.960	11.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	691.63750		0.69164	635.70340	0.63570	691.638	11.87	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	11.33750		0.01134	13.20340	0.01320	11.338	11.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.08550		12.08550	12.02890	12.02890		12.50	0.00	0	20,496.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	261.78840		0.26179	246.38930	0.24639	261.788	13.00	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	526.28840		0.52629	567.48930	0.56749	526.288	13.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	142.84750		0.14285	135.43390	0.13543	142.848	14.06	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	907.34750		0.90735	956.53390	0.95653	907.348	14.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	396.99110		0.39699	371.68440	0.37168	396.991	12.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	321.49110		0.32149	352.78440	0.35278	321.491	12.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	353.89870		0.35390	332.86900	0.33287	353.899	12.50	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	368.39870		0.36840	403.96900	0.40397	368.399	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	295.60660		0.29561	278.09990	0.27810	295.607	12.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	460.10660		0.46011	499.19990	0.49920	460.107	12.80	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	674.51020		0.67451	636.15750	0.63616	674.510	12.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	139.01020		0.13901	157.25750	0.15726	139.010	12.12	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	407.05930		0.40706	381.19350	0.38119	407.059	12.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	311.55930		0.31156	342.29350	0.34229	311.559	12.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	402.00260		0.40200	376.41690	0.37642	402.003	12.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	316.50260		0.31650	347.51690	0.34752	316.503	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.23160		12.23160	12.17510	12.17510		13.22	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,152.24990		1.15225	1,108.01970	1.10802	1,152.250	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	120.64990		0.12065	132.91970	0.13292	120.650	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	962.32890		0.96233	922.66560	0.92267	962.329	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	173.72890		0.17373	190.56560	0.19057	173.729	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	925.15530		0.92516	886.52260	0.88652	925.155	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	186.55530		0.18656	204.42260	0.20442	186.555	12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	888.67620		0.88868	851.10150	0.85110	888.676	12.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	200.07620		0.20008	219.00150	0.21900	200.076	12.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.38880		12.38880	12.33180	12.33180		13.79	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	585.59670		0.58560	570.21880	0.57022	585.597	13.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	696.79670		0.69680	738.41880	0.73842	696.797	13.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	581.76320		0.58176	566.52070	0.56652	581.763	13.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	702.96320		0.70296	744.72070	0.74472	702.963	13.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	589.45010		0.58945	573.94050	0.57394	589.450	13.91	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	690.65010		0.69065	732.14050	0.73214	690.650	13.91	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.50026		119.50026	119.42310	119.42310			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,510.26000		1.51026	1,433.10000	1.43310	1,510.260		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	1,500.26000		1.50026	1,423.10000	1.42310	1,500.260		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	1,490.26000		1.49026	1,413.10000	1.41310	1,490.260		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			116.30072		116.30072	116.21628	116.21628			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,310.72000		1.31072	1,226.28000	1.22628	1,310.720		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	1,300.72000		1.30072	1,216.28000	1.21628	1,300.720		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	1,290.72000		1.29072	1,206.28000	1.20628	1,290.720		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 01/08/2013	Bond Future			121.74927		121.74927	121.65874	121.65874			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	2,759.27000		2.75927	2,668.74000	2.66874	2,759.270		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

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	119.00	Call	2,749.27000		2.74927	2,658.74000	2.65874	2,749.270			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	2,739.27000		2.73927	2,648.74000	2.64874	2,739.270			0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 01/08/2013	Index Future			426.63800		426.63800	426.49000	426.49000				55,462,940.00	13	75.00
AL37	On 07/11/2013	Index Future			432.66200		432.66200	432.51300	432.51300				0.00	0	0.00
AL7T	On 01/08/2013	Index Future			521.21600		521.21600	521.56100	521.56100				0.00	0	1.00
AL7T	On 07/11/2013	Index Future			528.57600		528.57600	528.92700	528.92700				0.00	0	0.00
ALBI	On 01/08/2013	Index Future			462.73700		462.73700	463.13900	463.13900				0.00	0	725.00
ALBI	On 07/11/2013	Index Future			469.27100		469.27100	469.68000	469.68000				0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.20260		9.20260	9.19760	9.19760		8.19		4,610,502.60	501	13,079.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	458.10860		0.45811	453.04310	0.45304	458.109	11.91		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	15.50860		0.01551	15.44310	0.01544	15.509	11.91		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	476.95870		0.47696	471.87070	0.47187	476.959	12.07		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	14.35870		0.01436	14.27070	0.01427	14.359	12.07		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	467.53400		0.46753	462.44080	0.46244	467.534	12.00		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	14.93400		0.01493	14.84080	0.01484	14.934	12.00		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.25910		9.25910	9.25470	9.25470		9.35		0.00	0	7,078.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	35.23390		0.03523	36.35910	0.03636	35.234	13.56		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,076.13390		1.07613	1,081.65910	1.08166	1,076.134	13.56		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	440.74510		0.44075	436.30900	0.43631	440.745	9.92		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	81.64510		0.08165	81.60900	0.08161	81.645	9.92		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	433.11340		0.43311	428.75460	0.42875	433.113	9.90		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	84.01340		0.08401	84.05460	0.08405	84.013	9.90		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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	189.36030		0.18936	189.86600	0.18987	189.360	9.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	230.26030		0.23026	235.16600	0.23517	230.260	9.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	802.05400		0.80205	796.07850	0.79608	802.054	12.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	42.95400		0.04295	41.37850	0.04138	42.954	12.60	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	519.96030		0.51996	514.88300	0.51488	519.960	10.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	60.86030		0.06086	60.18300	0.06018	60.860	10.09	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	448.43120		0.44843	443.92160	0.44392	448.431	9.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	79.33120		0.07933	79.22160	0.07922	79.331	9.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.31270		9.31270	9.30760	9.30760		10.19	465,635.00	50	2,024.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	52.12580		0.05213	54.57300	0.05457	52.126	13.38	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,339.42580		1.33943	1,346.97300	1.34697	1,339.426	13.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	229.93150		0.22993	234.65300	0.23465	229.932	10.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	387.23150		0.38723	397.05300	0.39705	387.232	10.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	226.31560		0.22632	231.34860	0.23135	226.316	10.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	393.61560		0.39362	403.74860	0.40375	393.616	10.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	186.58450		0.18658	195.14540	0.19515	186.585	10.59	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	473.88450		0.47388	487.54540	0.48755	473.884	10.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	796.36530		0.79637	785.94840	0.78595	796.365	11.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	83.66530		0.08367	78.34840	0.07835	83.665	11.65	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	233.59640		0.23360	238.00390	0.23800	233.596	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	380.89640		0.38090	390.40390	0.39040	380.896	10.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36920		9.36920	9.36330	9.36330		10.80	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	316.14770		0.31615	321.42090	0.32142	316.148	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	456.94770		0.45695	468.12090	0.46812	456.948	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	323.93410		0.32393	328.50630	0.32851	323.934	10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	444.73410		0.44473	455.20630	0.45521	444.734	10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	320.01910		0.32002	324.94430	0.32494	320.019	10.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	450.81910		0.45082	461.64430	0.46164	450.819	10.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.98260		9.98260	9.95700	9.95700		13.23		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,823.19840		2.82320	2,799.04890	2.79905	2,823.198	15.07		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	90.59840		0.09060	92.04890	0.09205	90.598	15.07		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,774.49470		2.77449	2,750.68030	2.75068	2,774.495	14.87		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	91.89470		0.09189	93.68030	0.09368	91.895	14.87		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,725.80460		2.72580	2,702.33300	2.70233	2,725.805	14.67		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	93.20460		0.09320	95.33300	0.09533	93.205	14.67		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.01960		9.01960	9.02200	9.02200		9.10		279,607.60	31	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	149.59610		0.14960	151.03020	0.15103	149.596	9.21		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	69.99610		0.07000	69.03020	0.06903	69.996	9.21		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	143.34110		0.14334	144.72740	0.14473	143.341	9.19		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	73.74110		0.07374	72.72740	0.07273	73.741	9.19		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	137.22960		0.13723	138.56730	0.13857	137.230	9.17		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	77.62960		0.07763	76.56730	0.07657	77.630	9.17		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.11180		9.11180	9.11520	9.11520		11.06		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	251.71690		0.25172	253.58200	0.25358	251.717	11.07		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	229.91690		0.22992	228.38200	0.22838	229.917	11.07		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	246.70140		0.24670	248.56370	0.24856	246.701	11.06		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	234.90140		0.23490	233.36370	0.23336	234.901	11.06		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	242.26760		0.24227	244.11820	0.24412	242.268	11.09		0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	240.46760		0.24047	238.91820	0.23892	240.468	11.09		0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.12830		0.12830	0.13640	0.13640				0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			54.16790		54.16790	58.40920	58.40920				0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			4.25380		4.25380	4.89080	4.89080				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			8,284.83910		8,284.83910	-7,901.52100	-7,901.52100				0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,818.48590		7,818.48590	-8,325.01230	-8,325.01230				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			4.25380		4.25380	4.89080	4.89080				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			321.76410		321.76410	308.95150	308.95150				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			101.74430		101.74430	109.21310	109.21310				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			96.47320		96.47320	90.59020	90.59020				0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.68090		9.68090	9.64180	9.64180		11.60		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	221.85140		0.22185	199.07740	0.19908	221.851	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	80.95140		0.08095	97.27740	0.09728	80.951	11.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	215.49310		0.21549	193.15970	0.19316	215.493	11.50		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	84.59310		0.08459	101.35970	0.10136	84.593	11.50		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	209.24360		0.20924	187.35350	0.18735	209.244	11.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	88.34360		0.08834	105.55350	0.10555	88.344	11.51		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.81090		9.81090	9.77270	9.77270		12.97		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	292.42180		0.29242	278.70350	0.27870	292.422	13.07		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	321.52180		0.32152	346.00350	0.34600	321.522	13.07		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	288.31200		0.28831	274.79180	0.27479	288.312	13.09		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	327.41200		0.32741	352.09180	0.35209	327.412	13.09		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	284.25600		0.28426	270.92970	0.27093	284.256	13.11		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	333.35600		0.33336	358.22970	0.35823	333.356	13.11		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry			9.18240		9.18240	9.18210	9.18210		11.53		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Call	19.28490		0.01928	27.81780	0.02782	19.285	11.93		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.19	Put	26.88490		0.02688	35.71780	0.03572	26.885	11.93		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.20	Call	14.43120		0.01443	22.92880	0.02293	14.431	11.53		0.00	0	10,000.00
DAAD	On 09/05/2013	Any day expiry	9.20	Put	32.03120		0.03203	40.82880	0.04083	32.031	11.53		0.00	0	0.00
DAAD	On 09/05/2013	Any day expiry	9.21	Call	11.71160		0.01171	19.70220	0.01970	11.712	11.93		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAD	On 09/05/2013	Any day expiry	9.21	Put	39.31160		0.03931	47.60220	0.04760	39.312	11.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	556.29160		0.55629	557.43520	0.55744	556.292	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	370.59160		0.37059	371.73520	0.37174	370.592	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	551.22970		0.55123	552.37640	0.55238	551.230	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	375.52970		0.37553	376.67640	0.37668	375.530	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	546.20750		0.54621	547.35710	0.54736	546.208	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	380.50750		0.38051	381.65710	0.38166	380.508	13.05	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry			7.55920		7.55920	7.62450	7.62450		12.55	0.00	20,000	10,000.00
DANZ	On 09/05/2013	Any day expiry	7.56	Call	20.00170		0.02000	0.00000	0.00000	20.002	12.92	0.00	15,000	15,000.00
DANZ	On 09/05/2013	Any day expiry	7.56	Put	20.80170		0.02080	0.00000	0.00000	20.802	12.92	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Call	10.11210		0.01011	50.94750	0.05095	10.112	14.03	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.59	Put	40.91210		0.04091	16.44750	0.01645	40.912	14.03	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Call	7.97160		0.00797	43.98440	0.04398	7.972	14.40	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.60	Put	48.77160		0.04877	19.48440	0.01948	48.772	14.40	0.00	0	0.00
DANZ	On 09/05/2013	Any day expiry	7.61	Call	6.26350		0.00626	37.48130	0.03748	6.264	14.77	0.00	10,000	20,000.00
DANZ	On 09/05/2013	Any day expiry	7.61	Put	57.06350		0.05706	22.98130	0.02298	57.064	14.77	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry			9.01450		9.01450	9.03320	9.03320		11.17	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	54.20250		0.05420	70.81030	0.07081	54.203	11.26	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	49.70250		0.04970	47.61030	0.04761	49.703	11.26	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	37.84390		0.03784	49.21950	0.04922	37.844	11.63	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Put	73.34390		0.07334	66.01950	0.06602	73.344	11.63	0.00	0	10,000.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	65.11830		0.06512	83.19820	0.08320	65.118	11.28	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	40.61830		0.04062	39.99820	0.04000	40.618	11.28	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	59.04290		0.05904	76.87690	0.07688	59.043	11.17	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	44.54290		0.04454	43.67690	0.04368	44.543	11.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry			9.03170		9.03170	9.05050	9.05050		11.66	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	19.86990		0.01987	23.73290	0.02373	19.870	13.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	338.16990		0.33817	323.23290	0.32323	338.170	13.45	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	8.57600		0.00858	10.47920	0.01048	8.576	14.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	486.87600		0.48688	469.97920	0.46998	486.876	14.42	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	5.44950		0.00545	6.86210	0.00686	5.450	15.00	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	573.74950		0.57375	556.36210	0.55636	573.749	15.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	94.38120		0.09438	106.16650	0.10617	94.381	11.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	102.68120		0.10268	95.66650	0.09567	102.681	11.67	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	89.55240		0.08955	101.02330	0.10102	89.552	11.66	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	107.85240		0.10785	100.52330	0.10052	107.852	11.66	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	85.48510		0.08549	96.64230	0.09664	85.485	11.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	113.78510		0.11379	106.14230	0.10614	113.785	11.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	931.91690		0.93192	950.70160	0.95070	931.917	16.37	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.21690		0.00022	0.20160	0.00020	0.217	16.37	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	832.08240		0.83208	850.85870	0.85086	832.082	15.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.38240		0.00038	0.35870	0.00036	0.382	15.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	782.21050		0.78221	800.98230	0.80098	782.211	15.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.51050		0.00051	0.48230	0.00048	0.510	15.12	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.03420		9.03420	9.05290	9.05290		11.77	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	116.87560		0.11688	129.36260	0.12936	116.876	11.81	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	92.67560		0.09268	86.46260	0.08646	92.676	11.81	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	133.74750		0.13375	147.05570	0.14706	133.748	11.84	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	79.54750		0.07955	74.15570	0.07416	79.548	11.84	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	127.97390		0.12797	141.01350	0.14101	127.974	11.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	83.77390		0.08377	78.11350	0.07811	83.774	11.83	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	122.34940		0.12235	135.11480	0.13511	122.349	11.82	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	88.14940		0.08815	82.21480	0.08221	88.149	11.82	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 20/06/2013	Any day expiry			9.05970		9.05970	9.07860	9.07860		11.98	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	68.61400		0.06861	75.04460	0.07504	68.614	13.07	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	318.91400		0.31891	306.44460	0.30644	318.914	13.07	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	179.89750		0.17990	193.34680	0.19335	179.898	11.98	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	120.19750		0.12020	114.74680	0.11475	120.198	11.98	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	73.16440		0.07316	79.85530	0.07986	73.164	12.98	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	303.46440		0.30346	291.25530	0.29126	303.464	12.98	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	70.85510		0.07086	77.41420	0.07741	70.855	13.03	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	311.15510		0.31116	298.81420	0.29881	311.155	13.03	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.06090		9.06090	9.07980	9.07980		12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	177.20310		0.17720	190.50630	0.19051	177.203	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	126.30310		0.12630	120.70630	0.12071	126.303	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	188.30900		0.18831	201.85680	0.20186	188.309	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	117.40900		0.11741	112.05680	0.11206	117.409	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	182.70280		0.18270	196.12910	0.19613	182.703	12.02	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	121.80280		0.12180	116.32910	0.11633	121.803	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.06690		9.06690	9.08590	9.08590		12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	70.98630		0.07099	77.35930	0.07736	70.986	13.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	354.08630		0.35409	341.45930	0.34146	354.086	13.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	44.03760		0.04404	48.66270	0.04866	44.038	13.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	487.13760		0.48714	472.76270	0.47276	487.138	13.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	34.41050		0.03441	37.90700	0.03791	34.411	14.33	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	567.51050		0.56751	552.00700	0.55201	567.511	14.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	172.85670		0.17286	185.87540	0.18588	172.857	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	145.95670		0.14596	139.97540	0.13998	145.957	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	167.74830		0.16775	180.64860	0.18065	167.748	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	150.84830		0.15085	144.74860	0.14475	150.848	12.02	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	163.24470		0.16324	175.51910	0.17552	163.245	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.06	Put	156.34470		0.15634	149.61910	0.14962	156.345	12.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	968.70730		0.96871	987.73840	0.98774	968.707	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	1.80730		0.00181	1.83840	0.00184	1.807	13.67	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	869.80900		0.86981	888.67270	0.88867	869.809	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	2.90900		0.00291	2.77270	0.00277	2.909	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	820.69060		0.82069	839.51620	0.83952	820.691	13.07	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	3.79060		0.00379	3.61620	0.00362	3.791	13.07	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.09800		9.09800	9.11740	9.11740		12.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	166.72470		0.16672	177.07690	0.17708	166.725	12.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	258.72470		0.25872	249.67690	0.24968	258.725	12.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	163.16020		0.16316	173.36380	0.17336	163.160	12.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	265.16020		0.26516	255.96380	0.25596	265.160	12.71	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	159.66710		0.15967	169.71990	0.16972	159.667	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	271.66710		0.27167	262.31990	0.26232	271.667	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	45.59610		0.04560	49.33000	0.04933	45.596	15.10	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	747.59610		0.74760	731.93000	0.73193	747.596	15.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.10280		9.10280	9.12220	9.12220		12.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	125.57120		0.12557	133.78270	0.13378	125.571	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	372.77120		0.37277	361.58270	0.36158	372.771	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	89.37980		0.08938	95.66270	0.09566	89.380	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	496.57980		0.49658	483.46270	0.48346	496.580	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	74.32280		0.07432	79.70940	0.07971	74.323	14.26	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	571.52280		0.57152	557.50940	0.55751	571.523	14.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	241.28640		0.24129	254.04520	0.25405	241.286	12.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	178.48640		0.17849	171.84520	0.17185	178.486	12.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	236.11790		0.23612	248.72130	0.24872	236.118	12.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	183.31790		0.18332	176.52130	0.17652	183.318	12.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	231.02660		0.23103	243.47540	0.24348	231.027	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.06	Put	188.22660		0.18823	181.27540	0.18128	188.227	12.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,009.14680		1.00915	1,028.41560	1.02842	1,009.147	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	6.34680		0.00635	6.21560	0.00622	6.347	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	911.76730		0.91177	930.96990	0.93097	911.767	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	8.96730		0.00897	8.76990	0.00877	8.967	13.01	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	863.79800		0.86380	882.92870	0.88293	863.798	12.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	10.99800		0.01100	10.72870	0.01073	10.998	12.90	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.10870		9.10870	9.12830	9.12830		12.45	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	226.03400		0.22603	239.46240	0.23946	226.034	12.44	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	207.33400		0.20733	201.16240	0.20116	207.334	12.44	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	221.22510		0.22123	234.56650	0.23457	221.225	12.45	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	212.52510		0.21253	206.26650	0.20627	212.525	12.45	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	216.93580		0.21694	229.74190	0.22974	216.936	12.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	218.23580		0.21824	211.44190	0.21144	218.236	12.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.13960		9.13960	9.15960	9.15960		12.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	82.93910		0.08294	87.66410	0.08766	82.939	15.29	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	783.33910		0.78334	768.06410	0.76806	783.339	15.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	194.31620		0.19432	204.24170	0.20424	194.316	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	364.71620		0.36472	354.64170	0.35464	364.716	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	139.43070		0.13943	147.00510	0.14701	139.431	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	509.83070		0.50983	497.40510	0.49741	509.831	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	120.15570		0.12016	126.80550	0.12681	120.156	14.38	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	580.55570		0.58056	567.20550	0.56721	580.556	14.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	218.16500		0.21817	228.99480	0.22899	218.165	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	318.56500		0.31857	309.39480	0.30939	318.565	13.19	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	200.86220		0.20086	211.04220	0.21104	200.862	13.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	351.26220		0.35126	341.44220	0.34144	351.262	13.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	197.56290		0.19756	207.61630	0.20762	197.563	13.39	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
DAUS	On 26/08/2013	Any day expiry	9.30	Put	357.96290		0.35796	348.01630	0.34802	357.963	13.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	957.16080		0.95716	976.80190	0.97680	957.161	13.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	17.56080		0.01756	17.20190	0.01720	17.561	13.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	909.91620		0.90992	929.49020	0.92949	909.916	12.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	20.31620		0.02032	19.89020	0.01989	20.316	12.90	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.17280		9.17280	9.19320	9.19320		13.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	249.27380		0.24927	259.91900	0.25992	249.274	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	376.47380		0.37647	366.71900	0.36672	376.474	13.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	245.78690		0.24579	256.33960	0.25634	245.787	13.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	382.98690		0.38299	373.13960	0.37314	382.987	13.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	112.74880		0.11275	118.46590	0.11847	112.749	15.48	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	819.94880		0.81995	805.26590	0.80527	819.949	15.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	256.39440		0.25639	267.22160	0.26722	256.394	13.57	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	363.59440		0.36359	354.02160	0.35402	363.594	13.57	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	252.80870		0.25281	263.54700	0.26355	252.809	13.60	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	370.00870		0.37001	360.34700	0.36035	370.009	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.17640		9.17640	9.19680	9.19680		13.34	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	168.46410		0.16846	176.39460	0.17639	168.464	14.57	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	592.06410		0.59206	579.59460	0.57959	592.064	14.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	272.82510		0.27283	284.38580	0.28439	272.825	13.50	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	346.42510		0.34643	337.58580	0.33759	346.425	13.50	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	269.09070		0.26909	280.53940	0.28054	269.091	13.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	352.69070		0.35269	343.73940	0.34374	352.691	13.53	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	190.60300		0.19060	199.38890	0.19939	190.603	14.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	524.20300		0.52420	512.58890	0.51259	524.203	14.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,004.55140		1.00455	1,024.31040	1.02431	1,004.551	13.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	28.15140		0.02815	27.51040	0.02751	28.151	13.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	958.19250		0.95819	977.83850	0.97784	958.193	13.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.25	Put	31.79250		0.03179	31.03850	0.03104	31.793	13.10	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	276.60720		0.27661	288.28250	0.28828	276.607	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	340.20720		0.34021	331.48250	0.33148	340.207	13.47	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.20720		9.20720	9.22800	9.22800		13.48	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	261.50930		0.26151	271.97480	0.27197	261.509	14.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	464.30930		0.46431	453.97480	0.45397	464.309	14.09	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	243.00140		0.24300	252.99930	0.25300	243.001	14.26	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	505.80140		0.50580	494.99930	0.49500	505.801	14.26	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	121.27580		0.12128	126.88910	0.12689	121.276	16.11	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	984.07580		0.98408	968.88910	0.96889	984.076	16.11	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	267.99290		0.26799	278.61860	0.27862	267.993	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	450.79290		0.45079	440.61860	0.44062	450.793	14.03	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	264.73210		0.26473	275.27750	0.27528	264.732	14.06	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	457.53210		0.45753	447.27750	0.44728	457.532	14.06	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.21430		9.21430	9.23520	9.23520		13.50	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	261.50430		0.26150	271.95500	0.27195	261.504	14.19	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	487.20430		0.48720	476.75500	0.47675	487.204	14.19	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	258.40420		0.25840	268.77530	0.26878	258.404	14.22	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	494.10420		0.49410	483.57530	0.48358	494.104	14.22	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	216.22770		0.21623	225.50670	0.22551	216.228	14.65	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	601.92770		0.60193	590.30670	0.59031	601.928	14.65	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,006.91280		1.00691	1,027.27840	1.02728	1,006.913	13.17	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	42.61280		0.04261	42.07840	0.04208	42.613	13.17	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	264.64520		0.26465	275.17100	0.27517	264.645	14.16	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	480.34520		0.48035	469.97100	0.46997	480.345	14.16	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry			9.24970		9.24970	9.27080	9.27080		13.83	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	314.12450		0.31412	325.10930	0.32511	314.125	14.32	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	494.42450		0.49442	484.30930	0.48431	494.424	14.32	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
DAUS	On 27/11/2013	Any day expiry	9.44	Call	310.81640	0.31082	321.71680	0.32172	310.816	14.35	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	501.11640	0.50112	490.91680	0.49092	501.116	14.35	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	307.54190	0.30754	318.36110	0.31836	307.542	14.38	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	507.84190	0.50784	497.56110	0.49756	507.842	14.38	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			9.35900	9.35900	9.38070	9.38070		14.51	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	608.69120	0.60869	622.27000	0.62227	608.691	13.94	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	339.69120	0.33969	331.57000	0.33157	339.691	13.94	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	603.73590	0.60374	617.27060	0.61727	603.736	13.97	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	344.73590	0.34474	336.57060	0.33657	344.736	13.97	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	598.82180	0.59882	612.31260	0.61231	598.822	13.99	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	349.82180	0.34982	341.61260	0.34161	349.822	13.99	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			9.38150	9.38150	9.40340	9.40340		14.70	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	639.07850	0.63908	654.13200	0.65413	639.078	14.01	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	347.57850	0.34758	340.73200	0.34073	347.578	14.01	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	634.12920	0.63413	649.11850	0.64912	634.129	14.04	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	352.62920	0.35263	345.71850	0.34572	352.629	14.04	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	629.21690	0.62922	644.13860	0.64414	629.217	14.06	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	357.71690	0.35772	350.73860	0.35074	357.717	14.06	0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00	
EL28	On 01/08/2013	Bond Future			116.17642	116.17642	116.09136	116.09136			0.00	0	0.00	
EL28	On 01/08/2013	Bond Future	114.99	Call	1,186.42000	1.18642	1,101.36000	1.10136	1,186.420		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	



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 01/08/2013	Bond Future	115.00	Call	1,176.42000	1.17642	1,091.36000	1.09136	1,176.420		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	1,166.42000	1.16642	1,081.36000	1.08136	1,166.420		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.25815	95.54493	8.22974	95.80648			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,452.73000	6.45273	6,714.28000	6.71428	6,452.730		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	84,493.60000	84.49360	84,755.15000	84.75515	84,493.600		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			8.33904	93.11284	8.30971	93.37837			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,348.60000	1.34860	1,614.13000	1.61413	1,348.600		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
ES33	On 07/11/2013	Bond Future	8.50	Call	1,436.88000	1.43688	1,702.41000	1.70241	1,436.880		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	1,525.03000	1.52503	1,790.56000	1.79056	1,525.030		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 01/08/2013	GOVI			461.72500	461.72500	462.09700	462.09700			0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	157,350.00000	15.73500	161,070.00000	16.10700	157,350.000		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	157,250.00000	15.72500	160,970.00000	16.09700	157,250.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Call	157,150.00000		15.71500	160,870.00000	16.08700	157,150.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			468.24500		468.24500	468.62300	468.62300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	222,550.00000		22.25500	226,330.00000	22.63300	222,550.000		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	222,450.00000		22.24500	226,230.00000	22.62300	222,450.000		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	222,350.00000		22.23500	226,130.00000	22.61300	222,350.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			211.42300		211.42300	211.09700	211.09700			169,138,400.00	80	965.00
IGOV	On 07/11/2013	Index Future			214.43600		214.43600	214.10600	214.10600			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			572.23700		572.23700	571.21300	571.21300			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.01000		94.99000	5.06000	94.94000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.98000		95.02000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.91000		95.09000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.88000		95.12000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.83000		95.17000	4.87000	95.13000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.81000		95.19000	4.85000	95.15000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.83000		95.17000	4.86000	95.14000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.88000		95.12000	4.93000	95.07000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			4.98000		95.02000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.11000		94.89000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.24000		94.76000	5.27000	94.73000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.58350		7.58350	7.64580	7.64580		8.25		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	257.70420		0.25770	315.05520	0.31506	257.704	9.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	14.20420		0.01420	9.25520	0.00926	14.204	9.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	248.91430		0.24891	305.85260	0.30585	248.914	9.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	15.41430		0.01541	10.05260	0.01005	15.414	9.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	240.21240		0.24021	296.71100	0.29671	240.212	9.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	16.71240		0.01671	10.91100	0.01091	16.712	9.06		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.63760		7.63760	7.70170	7.70170		9.71		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	203.19800		0.20320	243.42480	0.24342	203.198	9.80		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	155.59800		0.15560	131.72480	0.13172	155.598	9.80		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	197.64360		0.19764	237.32410	0.23732	197.644	9.79		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	160.04360		0.16004	135.62410	0.13562	160.044	9.79		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	192.17710		0.19218	231.30660	0.23131	192.177	9.77		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	164.57710		0.16458	139.60660	0.13961	164.577	9.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.19055	114.47490	6.17093	114.62481			0.00	0	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,005.08000	8.00508	8,154.99000	8.15499	8,005.080		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	8,074.45000	8.07445	8,224.36000	8.22436	8,074.450		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	8,143.76000	8.14376	8,293.67000	8.29367	8,143.760		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			6.22723	112.17568	6.20677	112.32805			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,933.55000	1.93355	2,085.92000	2.08592	1,933.550		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	2,006.28000	2.00628	2,158.65000	2.15865	2,006.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	2,078.96000	2.07896	2,231.33000	2.23133	2,078.960		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.02459	122.02742	5.04633	121.97981		1.35	9,762,193.60	80	11,372.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,571.79000	92.57179	92,524.18000	92.52418	92,571.790	1.45	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	1.45	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.98197	116.94419	5.00710	116.89626		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,218.18000	1.21818	1,207.46000	1.20746	1,218.180	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	65.81000	0.06581	103.02000	0.10302	65.810	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,234.76000	1.23476	1,223.33000	1.22333	1,234.760	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	63.57000	0.06357	100.07000	0.10007	63.570	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,251.40000	1.25140	1,239.27000	1.23927	1,251.400	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	61.39000	0.06139	97.19000	0.09719	61.390	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.90890	118.51983	4.93863	118.47098		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,315.33000	1.31533	1,293.29000	1.29329	1,315.330	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	89.86000	0.08986	116.67000	0.11667	89.860	1.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.64	Call	1,287.40000		1.28740	1,266.14000	1.26614	1,287.400	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	94.32000		0.09432	121.91000	0.12191	94.320	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,301.35000		1.30135	1,279.70000	1.27970	1,301.350	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	92.07000		0.09207	119.27000	0.11927	92.070	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.79294		113.31596	4.82865	113.26649			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	575.92000		0.57592	526.45000	0.52645	575.920		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	548.40000		0.54840	498.93000	0.49893	548.400		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	562.16000		0.56216	512.69000	0.51269	562.160		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			6.77422		133.73941	6.75521	133.94070		9.00	0.00	0	53,526.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,467.00000		124.46700	124,668.29000	124.66829	124,467.000	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2,459.07000		2.45907	2,969.93000	2.96993	2,459.070	9.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,186.77000		2.18677	2,496.34000	2.49634	2,186.770	9.02	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,691.97000		3.69197	0.00000	0.00000	3,691.970	9.11	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,333.15000		1.33315	0.00000	0.00000	1,333.150	9.11	4,399,395.00	3,300	1,650.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,557.83000		5.55783	6,008.15000	6.00815	5,557.830	9.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	654.36000		0.65436	903.39000	0.90339	654.360	9.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	2,193.29000		2.19329	0.00000	0.00000	2,193.290	9.00	2,193,290.00	1,000	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,449.83000		2.44983	0.00000	0.00000	2,449.830	9.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.82413		135.62806	6.80442	135.83246		9.84	0.00	0	540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.50	Call	2,323.26000		2.32326	2,609.08000	2.60908	2,323.260	9.77	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	5,740.69000		5.74069	5,822.11000	5.82211	5,740.690	9.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,090.58000		13.09058	13,395.12000	13.39512	13,090.580	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	379.69000		0.37969	479.83000	0.47983	379.690	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,172.15000		13.17215	13,475.46000	13.47546	13,172.150	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	371.34000		0.37134	470.25000	0.47025	371.340	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,253.78000		13.25378	13,555.86000	13.55586	13,253.780	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	363.15000		0.36315	460.83000	0.46083	363.150	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,111.43000		18.11143	18,355.48000	18.35548	18,111.430	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	85.94000		0.08594	125.59000	0.12559	85.940	10.26	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.86848		132.16483	6.84814	132.37172		10.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,333.17000		10.33317	10,567.89000	10.56789	10,333.170	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,690.00000		1.69000	1,717.83000	1.71783	1,690.000	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,193.23000		10.19323	10,426.12000	10.42612	10,193.230	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,735.17000		1.73517	1,761.17000	1.76117	1,735.170	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,264.15000		10.26415	10,496.77000	10.49677	10,264.150	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,713.49000		1.71349	1,739.22000	1.73922	1,713.490	10.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.91456		133.95501	6.89352	134.16481			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,926.87000		1.92687	2,136.67000	2.13667	1,926.870		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,731.50000		1.73150	1,941.30000	1.94130	1,731.500		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,829.24000		1.82924	2,039.04000	2.03904	1,829.240		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 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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 01/08/2013	Bond Future			297.86905		297.86905	297.55039	297.55039				0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	2,879.05000		2.87905	2,560.39000	2.56039	2,879.050			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	2,869.05000		2.86905	2,550.39000	2.55039	2,869.050			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	2,859.05000		2.85905	2,540.39000	2.54039	2,859.050			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.80873		106.27140	4.83041	106.24184		0.78		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	69,025.72000		69.02572	68,996.16000	68.99616	69,025.720		0.85	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		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.68166		107.77206	4.70858	107.74240		0.65		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	264.00000		0.26400	283.02000	0.28302	264.000		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	144.72000		0.14472	193.40000	0.19340	144.720		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	270.87000		0.27087	289.21000	0.28921	270.870		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	140.59000		0.14059	188.59000	0.18859	140.590		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	277.83000		0.27783	295.49000	0.29549	277.830		0.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	136.55000		0.13655	183.87000	0.18387	136.550		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.45260		104.81537	4.48794	104.78507		0.58		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	718.82000		0.71882	705.91000	0.70591	718.820		0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	29.91000		0.02991	47.30000	0.04730	29.910		0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	703.60000		0.70360	691.27000	0.69127	703.600		0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	31.67000		0.03167	49.64000	0.04964	31.670		0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	711.11000		0.71111	698.47000	0.69847	711.110		0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	30.69000		0.03069	48.35000	0.04835	30.690		0.62	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
R201	On 08/05/2014	Bond Future			4.02700		106.23510	4.07723	106.20443				0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	446.03000		0.44603	415.36000	0.41536	446.030			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	433.91000		0.43391	403.24000	0.40324	433.910			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	439.97000		0.43997	409.30000	0.40930	439.970			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 01/08/2013	Bond Future			226.23317		226.23317	226.07302	226.07302				0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,243.17000		3.24317	3,083.02000	3.08302	3,243.170			0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	3,233.17000		3.23317	3,073.02000	3.07302	3,233.170			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	3,223.17000		3.22317	3,063.02000	3.06302	3,223.170			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.48438		113.27023	5.49559	113.22703		3.08		0.00	0	9,102.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,057.03000		100.05703	100,013.83000	100.01383	100,057.030		3.25	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		3.25	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.50074		110.71028	5.51278	110.66678		3.15		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,414.01000		1.41401	1,474.23000	1.47423	1,414.010		3.18	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	660.93000		0.66093	764.65000	0.76465	660.930		3.18	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,111.08000		2.11108	2,150.74000	2.15074	2,111.080		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	360.23000		0.36023	443.39000	0.44339	360.230		3.23	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Call	2,138.34000		2.13834	2,177.17000	2.17717	2,138.340	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	352.06000		0.35206	434.39000	0.43439	352.060	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,165.73000		2.16573	2,203.74000	2.20374	2,165.730	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	344.04000		0.34404	425.55000	0.42555	344.040	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,480.76000		108.48076	108,437.26000	108.43726	108,480.760	3.32	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	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.50933		112.20173	5.52242	112.15739		3.11	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,620.20000		2.62020	2,618.88000	2.61888	2,620.200	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	442.87000		0.44287	485.89000	0.48589	442.870	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,108.46000		2.10846	2,114.75000	2.11475	2,108.460	3.19	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	627.96000		0.62796	678.59000	0.67859	627.960	3.19	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,569.34000		2.56934	2,568.76000	2.56876	2,569.340	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	458.14000		0.45814	501.90000	0.50190	458.140	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,594.72000		2.59472	2,593.77000	2.59377	2,594.720	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	450.45000		0.45045	493.84000	0.49384	450.450	3.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.51165		109.56029	5.52584	109.51539			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	782.54000		0.78254	737.64000	0.73764	782.540		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	719.78000		0.71978	674.88000	0.67488	719.780		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	751.16000		0.75116	706.26000	0.70626	751.160		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 01/08/2013	Bond Future			5.66273		111.69580	5.67942	111.61452		4.22	0.00	0	13,621.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,812.30000		102.81230	102,731.02000	102.73102	102,812.300	4.45	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.45	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
R204	On 07/11/2013	Bond Future			5.68539	113.27309	5.70308	113.19096		4.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,186.80000	3.18680	3,197.17000	3.19717	3,186.800	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	421.68000	0.42168	514.18000	0.51418	421.680	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,222.55000	3.22255	3,232.16000	3.23216	3,222.550	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	412.41000	0.41241	504.15000	0.50415	412.410	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,258.46000	3.25846	3,267.29000	3.26729	3,258.460	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	403.32000	0.40332	494.28000	0.49428	403.320	4.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,971.51000	5.97151	5,923.79000	5.92379	5,971.510	4.49	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	66.66000	0.06666	101.07000	0.10107	66.660	4.49	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.70062	110.76833	5.71946	110.68484		4.32	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,641.21000	3.64121	3,642.75000	3.64275	3,641.210	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	593.01000	0.59301	678.04000	0.67804	593.010	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,674.56000	3.67456	3,675.41000	3.67541	3,674.560	4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	583.53000	0.58353	667.87000	0.66787	583.530	4.51	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,607.97000	3.60797	3,610.19000	3.61019	3,607.970	4.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	602.62000	0.60262	688.33000	0.68833	602.620	4.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.71653	112.26869	5.73658	112.18411			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,396.37000	1.39637	1,311.79000	1.31179	1,396.370		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,437.91000	1.43791	1,353.33000	1.35333	1,437.910		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,354.82000	1.35482	1,270.24000	1.27024	1,354.820		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.93498		101.52625	4.97944	101.50664		0.26		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,528.14000		30.52814	30,508.53000	30.50853	30,528.140	0.28		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.28		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.37634		102.95993	4.48565	102.94035		0.11		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	22.57000		0.02257	20.77000	0.02077	22.570	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	38.04000		0.03804	55.82000	0.05582	38.040	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	23.33000		0.02333	21.40000	0.02140	23.330	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	37.00000		0.03700	54.65000	0.05465	37.000	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	24.11000		0.02411	22.04000	0.02204	24.110	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	35.99000		0.03599	53.50000	0.05350	35.990	0.10		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.85396		107.82951	5.85504	107.82353		5.22		41,945,679.39	389	7,308.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,258.32000		100.25832	100,252.34000	100.25234	100,258.320	5.50		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.50		0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.88150		109.35220	5.88259	109.34639		5.31		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,547.34000		4.54734	4,633.15000	4.63315	4,547.340	5.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	340.48000		0.34048	432.10000	0.43210	340.480	5.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,590.37000		4.59037	4,675.51000	4.67551	4,590.370	5.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	332.75000		0.33275	423.70000	0.42370	332.750	5.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,633.50000		4.63350	4,717.98000	4.71798	4,633.500	5.49		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	325.16000		0.32516	415.45000	0.41545	325.160	5.49		0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.90334		107.18581	5.90453	107.17970		5.37		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,476.25000		4.47625	4,580.37000	4.58037	4,476.250	5.59		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	673.81000		0.67381	784.04000	0.78404	673.810	5.59		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,399.66000		4.39966	4,504.71000	4.50471	4,399.660	5.59		0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	695.58000		0.69558	806.74000	0.80674	695.580	5.59		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.65	Call	4,437.90000		4.43790	4,542.49000	4.54249	4,437.900	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	684.62000		0.68462	795.32000	0.79532	684.620	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.92909		108.63764	5.93033	108.63151			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,376.81000		1.37681	1,370.68000	1.37068	1,376.810		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,279.51000		1.27951	1,273.38000	1.27338	1,279.510		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,328.17000		1.32817	1,322.04000	1.32204	1,328.170		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			5.91579		107.42430	5.91151	107.45114		5.83	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,379.83000		98.37983	98,406.67000	98.40667	98,379.830	6.14	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.14	0.00	0	0.00
R208	On 07/11/2013	Bond Future			5.94453		105.54535	5.94000	105.57288		6.43	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	5,372.56000		5.37256	5,509.37000	5.50937	5,372.560	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	385.22000		0.38522	494.50000	0.49450	385.220	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,421.34000		5.42134	5,557.14000	5.55714	5,421.340	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	376.77000		0.37677	485.04000	0.48504	376.770	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,470.22000		5.47022	5,605.01000	5.60501	5,470.220	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	368.47000		0.36847	475.73000	0.47573	368.470	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,011.05000		9.01105	9,082.70000	9.08270	9,011.050	6.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	58.97000		0.05897	103.09000	0.10309	58.970	6.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.96744		106.96718	5.96275	106.99485		6.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,288.64000		5.28864	5,413.56000	5.41356	5,288.640	6.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.75	Put	795.44000		0.79544	892.69000	0.89269	795.440	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,332.46000		5.33246	5,456.76000	5.45676	5,332.460	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	783.39000		0.78339	880.02000	0.88002	783.390	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,244.94000		5.24494	5,370.48000	5.37048	5,244.940	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	807.65000		0.80765	905.52000	0.90552	807.650	6.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.99003		105.01950	5.98513	105.04752			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,753.86000		1.75386	1,781.88000	1.78188	1,753.860		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,809.85000		1.80985	1,837.87000	1.83787	1,809.850		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,697.85000		1.69785	1,725.87000	1.72587	1,697.850		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.67482		86.98026	7.64585	87.25385		13.72	134,732,422.74	1,549	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,031.15000		77.03115	77,304.74000	77.30474	77,031.150	14.29	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.73254		85.06424	7.70275	85.34189		15.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,870.66000		9.87066	10,254.10000	10.25410	9,870.660	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	849.97000		0.84997	955.76000	0.95576	849.970	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,934.43000		9.93443	10,317.17000	10.31717	9,934.430	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	835.66000		0.83566	940.75000	0.94075	835.660	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,998.29000		9.99829	10,380.31000	10.38031	9,998.290	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	821.56000		0.82156	925.93000	0.92593	821.560	16.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Call	14,491.93000	14.49193	14,823.61000	14.82361	14,491.930	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	227.84000	0.22784	281.87000	0.28187	227.840	16.54	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.78488	86.21013	7.75434	86.49140		16.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,792.29000	8.79229	9,124.32000	9.12432	8,792.290	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,186.99000	2.18699	2,237.75000	2.23775	2,186.990	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,849.73000	8.84973	9,181.84000	9.18184	8,849.730	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,163.44000	2.16344	2,214.28000	2.21428	2,163.440	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,734.95000	8.73495	9,066.88000	9.06688	8,734.950	16.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,210.78000	2.21078	2,261.44000	2.26144	2,210.780	16.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.83770	84.23293	7.80638	84.51795			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	111.53000	0.11153	396.55000	0.39655	111.530		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	202.05000	0.20205	487.07000	0.48707	202.050		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	20.87000	0.02087	305.89000	0.30589	20.870		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.47553	175.47553	174.36659	174.36659			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,485.53000	2.48553	1,376.59000	1.37659	2,485.530		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	2,475.53000	2.47553	1,366.59000	1.36659	2,475.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	2,465.53000	2.46553	1,356.59000	1.35659	2,465.530		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.30975	130.30975	130.24101	130.24101			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	319.75000	0.31975	251.01000	0.25101	319.750		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	309.75000	0.30975	241.01000	0.24101	309.750		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	299.75000	0.29975	231.01000	0.23101	299.750		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			139.43502	139.43502	138.85178	138.85178			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,445.02000	1.44502	861.78000	0.86178	1,445.020		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	1,435.02000	1.43502	851.78000	0.85178	1,435.020		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	1,425.02000	1.42502	841.78000	0.84178	1,425.020		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.37858	99.32287	7.34951	99.59964		11.68	0.00	0	6,911.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,707.85000	88.70785	88,984.62000	88.98462	88,707.850	12.19	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	12.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.43626	97.18868	7.40631	97.46952		13.34	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,596.57000	10.59657	10,971.31000	10.97131	10,596.570	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	612.55000	0.61255	706.45000	0.70645	612.550	13.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	10,664.90000		10.66490	11,038.84000	11.03884	10,664.900	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	601.02000		0.60102	694.12000	0.69412	601.020	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,733.30000		10.73330	11,106.43000	11.10643	10,733.300	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	589.68000		0.58968	681.97000	0.68197	589.680	13.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.48931		98.49788	7.45853	98.78239		13.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,037.07000		9.03707	9,390.67000	9.39067	9,037.070	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,874.69000		1.87469	1,943.78000	1.94378	1,874.690	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,915.94000		8.91594	9,269.59000	9.26959	8,915.940	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,918.81000		1.91881	1,987.95000	1.98795	1,918.810	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,976.45000		8.97645	9,330.08000	9.33008	8,976.450	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,896.64000		1.89664	1,965.76000	1.96576	1,896.640	14.01	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.54026		96.29348	7.50863	96.58186			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,080.59000		1.08059	1,368.97000	1.36897	1,080.590		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	901.31000		0.90131	1,189.69000	1.18969	901.310		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	991.01000		0.99101	1,279.39000	1.27939	991.010		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 01/08/2013	Bond Future			7.75348		88.61996	7.72959	88.85969		14.51	0.00	0	938.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,172.06000		78.17206	78,411.79000	78.41179	78,172.060	15.11	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	15.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.81070		86.58722	7.78614	86.83055		16.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	3,977.16000		3.97716	4,281.30000	4.28130	3,977.160	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,182.18000		4.18218	4,242.99000	4.24299	4,182.180	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,025.26000		4.02526	4,330.73000	4.33073	4,025.260	16.67	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.80	Put	4,131.13000		4.13113	4,193.27000	4.19327	4,131.130	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,073.66000		4.07366	4,380.42000	4.38042	4,073.660	16.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,080.58000		4.08058	4,144.01000	4.14401	4,080.580	16.68	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.89636		113.83777	7.87768	114.07774			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	726.78000		0.72678	486.81000	0.48681	726.780		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	597.23000		0.59723	357.26000	0.35726	597.230		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	467.93000		0.46793	227.96000	0.22796	467.930		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.95699		111.02430	7.93776	111.26793			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	1,496.86000		1.49686	1,253.23000	1.25323	1,496.860		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	1,367.53000		1.36753	1,123.90000	1.12390	1,367.530		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	1,238.46000		1.23846	994.83000	0.99483	1,238.460		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47060		1.47060	1.47080	1.47080		11.92	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	824.81630		0.08248	826.84630	0.08268	824.816	12.30	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	18.81630		0.00188	18.84630	0.00188	18.816	12.30	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	731.73110		0.07317	733.94030	0.07339	731.731	12.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	25.73110		0.00257	25.94030	0.00259	25.731	12.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	643.59060		0.06436	645.89890	0.06459	643.591	11.99	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	37.59060		0.00376	37.89890	0.00379	37.591	11.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.48240	1.48240	1.48240	1.48240		13.85		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	450.48710	0.04505	453.10080	0.04531	450.487	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	526.48710	0.05265	529.10080	0.05291	526.487	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	410.43210	0.04104	413.10590	0.04131	410.432	13.85		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	586.43210	0.05864	589.10590	0.05891	586.432	13.85		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	374.81120	0.03748	377.46020	0.03775	374.811	14.01		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	653.81120	0.06508	653.46020	0.06535	650.811	14.01		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>693,469,611.83</b>	<b>81,414</b>	<b>1 957 170.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.66889				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.97000	107.09925	5.97000	107.04762				0.00	0	4,600,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.87855				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.95500	112.27961	6.95500	112.21706			340,795,000,000.00	49,000,000	58,000,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.50695				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.52827				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	47.38203	8.00000	47.35124				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			7.71000	102.41124	7.71000	106.48502				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.12000	104.47593	6.12000	104.42461			134,640,000.00	22,000	10,546,000.00	
AB07	On 07/03/2014	Spot Bond			6.04000	103.75786	6.04000	103.70754				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.13789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	7.18000	110.82696	7.18000	110.76325			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84786			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	134.37021	0.62000	134.23429			0.00	0	22,185,000.00
ABCP13	On 07/12/2023	Spot Bond	1.23000	144.56799	1.23000	283.21164			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.38984			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.33796			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.59561			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.00330			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.03206			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.38000	110.58054	6.38000	110.52394			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.58397			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.64000	104.85436	6.64000	104.79854		99,600,000.00	15,000	15,000	15,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.95101			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.64300			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60923			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.60936			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.66292			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90110			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.74000	104.38243	5.74000	104.33419			34,440,000.00	6,000	688,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.92250			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.84886			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.37000	127.82262	4.37000	127.65478			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.90000	124.69001	1.90000	124.55097			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.87000	116.63659	1.87000	116.50672			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.77000	103.69535	2.77000	103.57208			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.48000	121.24846	9.48000	121.15542			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78169			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.95210			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.00435			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.19186			0.00	196,000	98,000.00
ABLSI1	On 29/06/2019	Spot Bond	3.17000	113.52188	3.17000	113.38339			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.09252	100.00000	29.87434			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.97000	171.13494	0.97000	170.95690			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.78000	150.80990	2.78000	150.63067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	1.00000	178.71083	1.00000	178.52438			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.44950	1.48000	179.25536			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.47625	74.38775	6.47625	74.34587			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.47625	74.38775	6.47625	74.34587			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.49151	84.61000	14.41867			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.28000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.93469			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.27000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.25443	100.00000	38.03711			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.14000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.94000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.26000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.60068			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44099			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.94000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.18000	107.30146	6.18000	107.24765			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	92.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	93.55000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	92.86000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.75618			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.91000		118.50377	5.91000	118.44752			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	103.20000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.45959			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	90.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	89.55000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.69500		103.79163	1.69500	107.83819			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.85500		109.95423	1.85500	156.94561			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000		124.31823	2.08000	206.20760			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	106.77000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	90.23000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.75000		102.32770	7.75000	101.47781			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.05000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.21000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	96.63000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.78000	114.13517	6.78000	114.07316			74,580,000.00	11,000	2,969,000.00
ABS5	On 01/05/2015	Spot Bond	5.92000	104.62644	5.92000	104.57669			76,960,000.00	13,000	18,125,000.00
ABS6	On 01/06/2020	Spot Bond	7.32500	108.41817	7.32500	108.35391			124,525,000.00	17,000	2,154,000.00
ABS7	On 11/09/2026	Spot Bond	8.37000	104.90139	8.37000	104.83130			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.34000	109.21174	6.34000	109.15619			6,340,000,000.00	1,000,000	500,000.00
ABS11	On 11/06/2014	Spot Bond	0.62000	128.23506	0.62000	128.10529			0.00	0	221,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.81040	4.00000	123.65104			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.03000	147.02417	1.03000	288.02807			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.14000	112.99106	-0.14000	127.57602			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	0.94500	130.89510	0.94500	133.38563			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.64582			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.98648			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.11211	100.00000	24.92804			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.58443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.58443			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.56000	112.76488	8.56000	99.76603			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.07000	109.12327	10.07000	109.03590			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.75939			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.60389	100.00000	1.58925			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.75269			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.65804			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92543			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.55990	100.00000	9.47264			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.91711			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.76609			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.65903	11.00000	56.61045			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.11834	100.00000	6.06249			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.48773			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.74672			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02799			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07911			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19394			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02788			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06250			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07772			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07268			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07268			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.08592			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00020			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.08592			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.05944			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.19874			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.98076			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96565			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96565			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.04176			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.07617			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.09001			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.06233			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.89633			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00021			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51269			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.61500	113.74914	7.61500	113.67921			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.91719			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.05000	103.89820	7.05000	103.83857			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.18662			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.28382			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.09261			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	100.20896			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.19298	100.00000	5.15839			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.39833	100.00000	5.36276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.34742			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	136.09231			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	136.11219			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.02783			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82806			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82806			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.20896			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33731			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99320			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.98490			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.24098			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30264			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.24006			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04856			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.86528			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.11489			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.54767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.85961			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.03200			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.81071			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.03931			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84920			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00999			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03134			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89914			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87556			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92134			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00722			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95872			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90331			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91856			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.47478	10.23000	101.39228			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93368			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91024			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.27721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.38126			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85962			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.78500	113.50611	7.78500	113.43468			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00301			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.37214	1.75000	106.37396			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91718			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.91981			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98077			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.01514			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.94637			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92849			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.00827			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97389			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04949			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98077			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.02201			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.00277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.00827			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97871			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.03744			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.05543			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82672			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84499			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91012			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.93092			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.05968			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.04675			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12500			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98765			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11403			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11815			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12500			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.85067			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.07009			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.07009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.56947			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	102.01605			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91884			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12598			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11125			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90921			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.24598			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.07694			0.00	6,000,000	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93171			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.34326	100.00000	4.31071			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.37086			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.53048			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63685			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.40292			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.44746			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.50674			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.26247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	6.41500	100.74172	6.41500	100.68752			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.34678			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.40829			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.00500	108.80319	7.00500	108.74213			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.81000	126.86465	7.81000	126.78501			0.00	0	100,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	42.99737	100.00000	42.68224			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.17000	113.88342	6.17000	113.82702		18,510,000.00		3,000	8,393,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.01732	100.00000	40.71669			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.03502	100.00000	11.95529			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.10500	161.92545	2.10500	161.74205			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.87000	102.49143	3.87000	126.34849			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45501			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32096			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77575			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.25500	112.28962	7.25500	112.22404			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40698			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42429			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.27296	100.00000	59.83119			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.14094			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.51000	112.53482	6.51000	112.47574			45,570,000.00	7,000	7,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.80813			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.05190			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.28500	101.96041	6.28500	101.90887			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.73101			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.62000	103.72045	6.62000	103.66510			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.23000	111.13469	7.23000	111.07001			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12748			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.65252	108.13710	9.65252	105.47906			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02973			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.78592	104.57190	9.78592	103.22102			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.79766	104.48850	9.79766	103.17664			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02958			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.80939	104.89207	9.80939	103.20262			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.28670	106.83006	10.28670	106.68311			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05529			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.05534			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.90252	103.81868	9.90252	102.71428			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.86660	106.46961	9.86660	103.51460			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.78592	104.57190	9.78592	103.22102			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.70744	106.22503	9.70744	104.01515			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.84861	98.64034	8.84861	103.63019			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99877			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98343			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98343			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.92766			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	9.90885	103.25164	9.90885	102.27507			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.00500	104.93693	10.00500	104.85150			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.89063	10.22500	102.15537			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.71069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.90116			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.83838	12.22500	101.01323			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.96823			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.65500	64.39766	9.65500	104.59251			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93781			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96317			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96317			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	100.92564			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69860			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.65252	108.22303	12.65252	105.70352			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.76718	106.29139	13.76718	106.09718			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.62025	106.29972	12.62025	104.42184			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.29116			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.29116			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.29116			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.34136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.04582	100.00000	8.00011			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.76835	100.00000	20.61613			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.90153	100.00000	18.76299			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.66761	100.00000	11.58209			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.68254	100.00000	11.59785			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.10670	100.00000	14.00330			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.22321	100.00000	12.13362			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	55.78897	100.00000	55.47204			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.36027			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05547			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08114			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.94000	111.90981	0.94000	176.18038			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.73000	105.47050	6.73000	166.75709			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.73000	106.68952	6.73000	166.83373			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.11500	109.69839	7.11500	109.63555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.04259			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76907			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.55584			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.02609			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.47691			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.16996			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.25336			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.94403			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	51.82470	100.00000	51.44897			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	88.68782	100.00000	88.07618			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.55500	103.22594	6.55500	103.17167		2,576,115,000,000.00	393,000,000	148,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48061			0.00	2,000,000	1,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32739			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33469			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35901			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38330			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.80228	100.00000	5.75975			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.17357			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18298			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18702			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18836			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.20447			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.22591			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.67563	100.00000	5.63403			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.67563	100.00000	5.63403			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96817			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05198			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07483			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.00000	107.36438	7.00000	107.30418			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14337			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26503			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.05974	100.00000	4.03031			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.05974	100.00000	4.03031			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.86500	107.76424	5.86500	107.71263			111,435,000.00	19,000	2,144,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.29883			0.00	400,000	200,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74302			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.41697			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614		129,100,000,000,000.00	291,000,000	941,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.20052			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.74925	100.00000	7.69118			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.43223			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.20479			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.27506			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.40279			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.93452			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.79456			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01375			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.83829			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00030			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.44965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.09693	100.00000	11.01559			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44000	109.44591	6.44000	109.38937			38,640,000.00	6,000	2,881,000.00
CBL08	On 02/11/2016	Spot Bond	7.88000	118.98241	7.88000	118.90746			55,160,000.00	7,000	107,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.30726			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.31999			0.00	8,000,000	2,000,000.00
CBL11	On 06/05/2016	Spot Bond	7.58000	107.91151	7.58000	107.84608			113,700,000.00	15,000	7,957,000.00
CBL12	On 06/09/2018	Spot Bond	9.56500	109.24273	9.56500	109.15955			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.21048			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.81500	110.64798	9.81500	110.56015			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.86183			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.78000	105.50236	7.78000	110.14770			132,260,000.00	17,000	39,053,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.94349			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.25500	106.04132	10.25500	105.95346			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.15210			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.50215			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.07234			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.38500	82.47575	8.38500	100.68959			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.56000	131.62175	8.56000	131.53085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	8.41000	127.64858	8.41000	127.56195			0.00	0	11,000,000.00
CCT03	On 15/03/2025	Spot Bond	7.96000	126.01234	7.96000	125.93217			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.79936			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.13000	106.16587	10.13000	106.08038			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.90885			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.64415			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74001			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49446			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.75064			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99341			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99341			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99341			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.57517			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00034			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93102			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87554			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.50465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.66760			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.74676			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.67132			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93098			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.88245			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.65167			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.48799			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.41854			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.74883			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01420			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96569			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.97949			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.63000	103.53392	9.63000	103.45476			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.21000	102.43941	7.21000	102.38026			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.75408			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27734			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.65368			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.65368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.91906			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.10178	100.00000	22.93428			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	22.91426	100.00000	22.74813			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.02791			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	59.04738	100.00000	58.61929			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	59.37314	100.00000	58.93797			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.95167			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	101.40186			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.66182	10.11000	103.57712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40186			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59440			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.11386			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.24144			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.60000	2.76000	110.09887			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	107.11044	3.14000	110.02831			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.63895	8.25000	101.57198			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.38566			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40186			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40186			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.99795	3.10000	109.64670			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.86641	2.40000	109.52745			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48953			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.15686			0.00	2,000,000	1,000,000.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.40288			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48984			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	6.97000	105.25244	6.97000	105.19336			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.52685			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.51900			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.33924			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34687			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.02000	105.42231	7.02000	105.36271			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.02000	105.42231	7.02000	105.36271			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.07000	108.69417	7.07000	108.63194			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.05560			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17461			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92799			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93420			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.40715			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.40715			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.99013	100.17539	49.62714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51578			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.93092			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07164			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.33529			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.43021			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.98848	9.35000	101.91127			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.98848	9.35000	101.91127			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.33527			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.33932			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	103.97859			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.27813			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00242			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.23174			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80011			0.00	0	2,040,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80011			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80011			0.00	0	1,870,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80011			0.00	0	1,870,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80011			0.00	0	1,530,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82211			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85864			0.00	0	2,618,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85864			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85864			0.00	0	3,672,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85864			0.00	0	2,108,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85864			0.00	0	3,859,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86474			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.58500	110.87929	7.58500	110.81202			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.24402			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82564			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88360			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.88360			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.18948			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21478			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.11525			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42202			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96013			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97946			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.40375			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.63855			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.63844			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97669			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33732			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22728			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88148			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77991			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93261			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.36223			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99897			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99897			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98677			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83430			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98677			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64763			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13449			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83434			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83434			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82604			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.09137	100.00000	6.04721			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.10443			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.91410			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.03000	101.62479	9.03000	102.95083			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.55000	105.88683	9.55000	104.61497			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78531			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.14147			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.91629			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30782			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.21332			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.15356	8.80500	100.23442			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83272			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.55159			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	0.00000	100.00000	0.00000	100.22399			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.04173	100.00000	23.88069			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.04173	100.00000	23.88069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	35.74407	7.01000	36.34194			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.05450			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.11500	109.69839	7.11500	136.30562			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.73000	37.74547	6.73000	166.75709			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.73000	38.13135	6.73000	166.83373			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.90295			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.75676			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61399			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61399			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.06942			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.99189			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00717			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60680			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30782			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90646			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.57000	114.45368	7.57000	109.93207			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.57000	109.84494	7.57000	109.77769			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.38500	130.94174	8.38500	130.85312			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.97000	113.51303	6.97000	113.44895			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.88500	118.19852	7.88500	118.12402			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.34000	106.09761	8.34000	106.02657			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.46000	106.94200	9.46000	106.86100			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.30443			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.33350			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28474			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.14414			0.00	800,000	400,000.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07310			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92084			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77516			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.74500	102.76341	10.74500	102.90217			0.00	0	225,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.18067			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.50500	101.86110	6.50500	102.73130			0.00	0	15,000,000.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.15897			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.97725			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02713			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.92715			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.97000	103.27328	5.97000	103.22347			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.77000	131.91387	5.77000	131.85204			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.57500	117.90929	6.57500	117.84609		70,155,250,000.00		10,670,000	46,784,000.00
DV23	On 27/02/2023	Spot Bond	7.02000	122.90168	7.02000	122.83143		42,120,000.00		6,000	89,653,000.00
E170	On 01/08/2020	Spot Bond	6.18500	145.82974	6.18500	145.75614			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	106.16225			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.71996			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.86517			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.96164			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.78613			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.54071		(12,000,000,000.00)		40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.24000	124.71649	1.28500	123.87491			37,200,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.35500	111.04820	1.35500	110.92905			508,125,000,000.00	375,000,000	245,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.73500	118.42972	7.73500	118.35525			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.69500	119.35696	7.69500	119.28351			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.51000	111.08720	8.51000	111.01175			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82934			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00571			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.17417			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.17792	100.00000	37.90113			40,000,000,000.00	400,000	200,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	62.72909	100.00000	62.25903			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	99.45505	100.00000	98.64864			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.52271	3.00000	124.37234			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.93000	110.30893	9.93000	110.22037			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.96617			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.32328			0.00	0	70,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.65292			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.17500	87.83117	8.17500	102.63231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.86006			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87234			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.86832			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.85722			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.85398			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88744			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88274			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.87900			0.00	506,000	253,000.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88688			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87885			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87310			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.39000	106.59153	5.39000	106.54507			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	5.93500	114.58266	5.93500	114.52774		11,941,220,000.00		2,012,000	204,048,000.00
ES23	On 25/01/2023	Spot Bond	6.55000	127.45035	6.55000	127.38230			0.00	0	285,227,000.00
ES26	On 02/04/2026	Spot Bond	7.29500	105.45363	7.29500	105.39172		401,225,000.00		55,000	43,794,000.00
ES33	On 15/09/2033	Spot Bond	8.19000	94.40756	8.16000	94.62607		4,013,722,440,000.00		490,076,000	794,506,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.36974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.42118			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.65601			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84875			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.51128	100.00000	10.43508			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.22887	100.00000	10.15471			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91039			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.90702			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89624			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89018			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.02000	105.20954	6.02000	105.15868		60,200,000.00	10,000	20,609,000.00	
FRB05	On 21/12/2018	Spot Bond	7.65500	107.12032	7.65500	107.05401		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.96322		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96317		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.29491		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.66350		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	9.45500	115.57318	9.45500	115.48522		0.00	0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.33333		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	69.70100	100.00000	69.16761		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.42059			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.04500	131.60495	1.04500	132.34904			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.07000	146.52892	1.07000	287.05690			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.83500	110.22774	1.83500	157.33627			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.41679	1.97000	209.69041			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.18000	117.86327	6.18000	117.80481			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.34689	100.00000	28.16011			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.34689	100.00000	28.16011			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15000	55.34475	8.15000	54.61066			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.32081	9.50600	34.41605			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.09190	9.74000	33.17934			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	89.67368	100.00000	89.03162			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.30333			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.19139			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.71231			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.06276			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.12683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.12683		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.70234		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.08849		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20786		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.30938		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.46719		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02795		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14146		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31680		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.47690	7.47000	98.00000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.47690	7.47000	100.00000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44440		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12500		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38515		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50118		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06598		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.97834		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66325		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10443			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.38311	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31133			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57206			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.18261			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26480			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.49164			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38105			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.55844			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.65645			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48755			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43978			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28533			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.26069			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59384			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57342			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.51755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59657			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34689			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.11809	100.09221	12.03016			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99039			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.67413			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.20212			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35975			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94520			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.29484			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.11371			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.12757			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01821			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.04263			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.40564			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.59121			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98778			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.59121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.97148			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.02201			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.33940	13.22500	104.18323			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.95601			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57072			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57072			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.95738			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.47048			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.55281			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65000	94.17174	2.65000	97.71009			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.51689			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.38572			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11783			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.11097			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32538			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.38057			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93795			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22226			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.28500	129.88385	2.28500	120.22820			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.13308			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.14553			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.26500	118.85691	2.26500	120.41338			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.20000	99.72940	0.20000	117.08113			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.28500	115.58886	2.28500	120.22820			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.18000	108.65779	1.18000	121.72568			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.25000	108.93415	1.25000	123.40152			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25248			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.93537	100.00000	19.79084			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.86612			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.62203			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.65012	4.73000	110.50118			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65238			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.97248			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.50451			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32941			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27691			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08756			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.50060			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08618			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.33224			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.73588			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.20753			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.79710			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.82000	101.15558	9.82000	100.25431			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.60415			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.63000	101.90729	6.63000	101.01372			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.90279			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13730			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15993			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.18764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20500			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.32000	137.29900	3.32000	137.13022			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.54420			0.00	1,200,000	600,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.30961			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31151			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.87759			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.34014			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.59002			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.89035			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.58000	140.38812	1.58000	275.01531			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.08000	146.40543	1.08000	286.81474			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.80000	137.83578	1.80000	270.01051			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.41500	111.68701	1.41500	128.59248			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.20739			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.01500	128.73731	1.01500	128.60279			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41757			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61163			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.17175			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000	0.00000	100.07600			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.90778			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.18000	103.48642	2.18000	103.36839			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond		0.00000	100.00000	0.00000	101.11694			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.76571	100.00000	0.76017			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.48215	104.97509	13.38009			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.94127			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.89066			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000	0.00000	100.01809			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.82013	101.07593	17.68970			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.27572	100.44759	9.20821			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.92376			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.12075	100.76967	16.00307			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.31455			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.03757			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.85915			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.22822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	1.80000	113.62718	1.80000	113.50129			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.91173			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87614			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50182			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.36500	107.14787	1.36500	111.60857			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.01862			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	100.00000	2.04540	100.00000	2.01564			0.00	0	77,000,000.00
FRX14	On 01/09/2014	Spot Bond	5.46500	105.43627	5.46500	105.38994		10,951,860,000.00		2,004,000	1,515,000.00
FRX15	On 14/03/2015	Spot Bond	5.52000	106.98333	5.52000	106.93585		149,040,000.00		27,000	10,227,000.00
FRX16	On 15/09/2016	Spot Bond	6.08000	106.99457	6.08000	106.94235		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	6.35000	109.39308	6.35000	109.33735		0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	6.43500	117.73615	6.43500	117.67504		0.00		0	0.00
FRX19	On 15/11/2019	Spot Bond	7.02500	110.12393	7.02500	110.06094		119,425,000.00		17,000	66,000.00
FRX23	On 28/02/2023	Spot Bond	7.94000	99.32343	7.94000	100.19950		0.00		0	0.00
FRX24	On 10/12/2024	Spot Bond	8.02000	124.87689	8.02000	124.79598		40,100,000,000.00		5,000,000	5,000,000.00
FRX31	On 21/02/2031	Spot Bond	8.63000	109.93692	8.63000	109.85997		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	9.10500	89.19341	9.10500	89.12833		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.91745		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.67864			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.56947			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.58000	107.16373	7.58000	107.09840			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.02765			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14616			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89973			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.42195			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88725			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.09125			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.01913			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.80055			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		21,850,000,000,000.00	218,500,000	218,500,000.00	
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.48811			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.63419			0.00	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	100.25255			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.25856			0.00	600,000	300,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.27015			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.70707	100.00000	2.68913			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.28454			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.30448			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.15860			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.68699			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.45446			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02143			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.83524			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09394			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90285			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.39339			0.00	800,000	400,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05774			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.14481			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11649			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.71960			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.71960			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	93.18484	100.00000	92.54219			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38190			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.39318			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.57595	104.94219	6.57595	102.69228			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.00490			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39610			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.41304			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.92997	104.93879	6.92997	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.37380			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42165			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.43854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	7.38188	104.94132	7.38188	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.68008			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45567			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46968			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.40743			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.27787			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44106			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51871			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53887			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.38500	121.94942	6.38500	121.88591		153,240,000.00	24,000	44,097,000.00	
HWAY23	On 07/12/2023	Spot Bond	0.85000	149.27796	0.85000	292.44767		0.00	0	78,100,000.00	
HWAY24	On 07/12/2024	Spot Bond	0.83000	153.78303	0.83000	292.94377		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	8.18000	113.27721	8.18000	113.20197		49,080,000.00	6,000	17,024,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.16500	113.62673	8.16500	113.55139		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.75500	119.09554	0.75500	118.97365		96,510,140,000.00	127,828,000	836,348,548.00	
I2038	On 31/01/2038	Spot Bond	1.70500	116.06638	1.70500	115.93850		47,740,000,000.00	28,000,000	547,015,068.00	
I2050	On 31/12/2050	Spot Bond	1.90000	121.57962	1.90000	121.44373		123,500,000,000.00	65,000,000	356,210,485.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.20000		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	6.07000	109.04095	6.07000	108.98781			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.64128			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35979			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78107			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02047			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.62040			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.57500	103.13645	6.57500	103.08208			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.57000	109.01258	6.57000	108.95515			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.93000	113.98510	6.93000	113.92181			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.50500	102.25631	6.50500	102.20266			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.31034			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.83747			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.17000	108.18654	3.17000	108.05439			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.39000	107.36941	6.39000	107.31346			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.11716			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.12464			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.02000	108.67178	0.02000	126.84965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	1.01500	115.21517	1.01500	132.65906			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.65887			0.00	0	10,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68970			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.90000	108.59693	6.90000	108.53657			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17147			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.27761			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.91908			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.08500	107.30521	7.08500	107.24364			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.47500	101.18253	7.47500	101.12101		59,800,000.00	8,000	30,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14035			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.86000	88.73312	6.86000	102.69886			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	54.50006	100.00000	54.50001			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00178	100.00000	0.00177			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.32437	5.00000	100.28376			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.32437	5.00000	100.28376			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.40124	5.00000	101.35975			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.32437	5.00000	100.28376			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.64782	4.00000	100.61534			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.89090			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.80935			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.89721			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.07000	112.64024	8.07000	112.56722			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76750			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76750			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.86009			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.43543	100.00000	8.37427			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49558			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11614			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91070			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.07000	102.80087	8.07000	102.73459			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12139			0.00	2,000,000	1,000,000.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.93840			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90805			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.64000	108.93160	7.64000	99.87456			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.99050			0.00	8,000,000	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN205U	On 20/06/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	99.98555	5.27500	99.89894			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.88452	5.27500	99.79808			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.78369	5.27500	99.69743			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.68306	5.27500	99.59697			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.49435			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.47998	5.30000	99.39383			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.27921	5.30000	99.19341			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.96051	5.40000	98.87365			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.67158			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.65718	5.40000	98.57086			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461	0.00	0	0.00	0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923	0.00	0	0.00	0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643	0.00	0	0.00	0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967	0.00	0	0.00	0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792	0.00	0	0.00	0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020	0.00	0	0.00	0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559	0.00	0	0.00	0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225	0.00	0	0.00	0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468	0.00	0	0.00	0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936	0.00	0	0.00	0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613	0.00	0	0.00	0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483	0.00	0	0.00	0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529	0.00	0	0.00	0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.12676	0.00	0	0.00	0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857	0.00	0	0.00	0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.63299	0.00	0	0.00	0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87544	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
ING115	On 31/03/2016	Spot Bond	9.65252	106.97682	9.65252	104.72974			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.65252	104.40242	9.65252	103.07713			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.04060			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.58374			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01831			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.70153	6.50000	100.64874			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09069			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.75058			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	96.13633	100.25042	95.40076			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.04620			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.04620			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.24683	100.00000	25.05764			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.15797	100.00000	16.03689			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.88756			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76885			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56559			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.56559			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20979			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.95420			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.06030			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01793			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.03265			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08156			0.00	1,000,000	500,000.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93164			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94813			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.95503			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00492			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.76885			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76575			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.75423			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.43522			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.18648			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.18648			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45579			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.28787	100.00000	67.79278			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.92766			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31284			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.39811			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45120			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.46131			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46808			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.08000	106.50742	7.08000	106.44670			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.09000	103.57758	6.09000	103.52694		60,900,000.00		10,000	35,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38873		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	7.18000	110.82199	7.18000	110.75827		107,700,000.00		15,000	12,579,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.64027		0.00		0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.67008		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.06089			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.25000	110.43830	7.25000	110.37350			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09018			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.40599			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.10500	105.88606	2.10500	121.90657			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	3.01500	101.43733	3.01500	136.09667			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10569			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.79766			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.60931			0.00	2,000,000	1,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.59379			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.23637			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.91718			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.35232			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.75500	95.94076	2.75500	96.66359			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.75500	95.86078	2.75500	98.74731			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.33070			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.23599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90805			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.15500	114.16884	10.15500	114.07668			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.24302			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.01500	100.36082	3.01500	136.09667			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	5.27500	97.43028	5.27500	97.43028			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	94.98931	5.27500	99.87010			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.85569	5.27500	99.76930			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.75492	5.27500	99.66870			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.65435	5.27500	99.56831			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.55188	5.30000	99.46561			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.45125	5.30000	99.36515			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.35082	5.30000	99.26490			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.25059	5.30000	99.16484			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.93154	5.40000	98.84474			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA331	On 01/08/2013	Spot Bond	5.40000	98.83028	5.40000	98.74366			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.72923	5.40000	98.64278			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67357			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.94427			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.20297			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.20458			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.19107			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62432			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99861			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.17480			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.16746			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	100.00000	33.72519	100.00000	33.00472		15,000,000,000,000.00	150,000,000	150,000,000.00	
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12588			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.22046			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.83974	100.00000	63.36136			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.98820	100.00000	52.59983			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	62.64237	100.00000	62.18324			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.19199			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.55061	100.00000	10.47155			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.34742	100.00000	27.14697			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.46795			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.52419	100.00000	10.44533			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.49356			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	32.95334	100.00000	32.64565			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.47404			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.18494			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.11000	157.62799	7.11000	157.53823			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.48163			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.43862			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.28000	103.27369	7.28000	103.21251			269,360,000.00	37,000	2,998,000.00
LGL03	On 03/04/2018	Spot Bond	7.33000	70.32267	7.33000	102.01817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.60925			0.00	0	11,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.32000	105.26302	10.32000	105.17576			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.76648			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.12543			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45623			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.08538			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95764			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.54724			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.91257			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.41857			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.47478			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.19104			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.60043			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.55097			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.03283			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.44215			0.00	0	8,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.99579			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.66309			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72495			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.21623			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.64962	100.00000	56.23442			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.79384	100.00000	65.30081			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	58.90270	100.00000	58.47097			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.36357	100.00000	38.08543			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.48455	100.00000	31.12667			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.74462	100.00000	9.67398			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.79059	100.00000	23.61810			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		500,000,000,000.00	5,000,000	1,500,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	7.00500	110.36599	7.00500	110.30372		28,020,000.00	4,000	16,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.14448			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.97095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.05771		0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59569		0.00	831,372	415,686.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60025		0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62298		0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.27307		0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.38852		0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.59000	100.87706	8.59000	100.80754		0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	9.34000	103.28041	9.34000	103.20230		0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	10.01000	103.51406	10.01000	103.43030		0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.80000	108.94756	5.80000	108.89624	46,400,000,000.00	8,000,000	15,700,000.00	
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86160		0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.89627		0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	7.82500	113.17681	7.82500	113.47563		0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	6.22000	106.24274	6.22000	106.18971	62,200,000.00	10,000	27,703,000.00	
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.31378		0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	7.34000	108.93487	7.34000	108.87018		0.00	0	0.00
MQB01		On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.25562		0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	7.04000	108.83179	7.04000	108.76975	63,360,000.00	9,000	5,476,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	5.86000	108.18381	5.86000	108.13203			128,920,000.00	22,000	2,687,000.00
MTN03	On 13/07/2015	Spot Bond	6.27000	109.26182	6.27000	109.20593			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	6.98500	114.54477	6.98500	114.47961			97,790,000.00	14,000	2,161,000.00
MTN05	On 28/10/2013	Spot Bond	5.88500	101.15987	5.88500	101.11225			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.36575			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.15374			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.91397			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.86270	100.00000	5.81876			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19294	100.00000	0.19150			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.13647	100.00000	6.09050			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.21114	100.00000	6.16460			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.70454	100.89771	5.66144			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.78198	100.61875	5.73841			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93998			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93942			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93875			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93609		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93487		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93375		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.93308		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.92673		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.91915		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.19294	100.00000	0.19150		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.19294	100.00000	0.19150		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.19000	107.14918	7.19000	107.08648		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.76561		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.66026		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.48908		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.87073		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.73981		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.26584		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.27000	110.85475	6.27000	110.79897		81,510,000.00	13,000	6,164,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.55828		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.25500	122.66522	7.25500	122.59398		87,060,000.00	12,000	2,966,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	9.28500	36.14810	9.28500	36.12173			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.32000	106.65518	6.32000	106.60080			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.39884			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.42137			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.36500	102.80377	6.36500	102.75127			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24911			0.00	10,560,000	22,640,000.00
NBK9A	On 23/03/2016	Spot Bond	6.52000	108.58782	6.52000	108.53103		143,440,000.00		22,000	3,538,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80920			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.44036			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87885			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.63168			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49371			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.74072			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.20678			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	100.28083			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.30710			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.20734			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51208			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.73285			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.20729			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.51724			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21307			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.63223			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.90852			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.94131			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88586			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59250			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85187			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.59268			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.02000	109.10401	7.02000	109.04266			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.79000	102.80006	5.79000	102.75215			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.89000	104.44461	5.89000	104.39438			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49627			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.43000	126.24953	10.43000	118.63931			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.76216			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.58058			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.09000	162.53390	1.09000	162.36313			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.87500	116.66689	6.87500	116.60155			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.48247			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.94735			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.51080			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.50500	118.22767	7.50500	118.15362			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.34057			0.00	396,000	198,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.79890			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.19120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26909			0.00	4,000,000	2,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	7.70500	118.16905	7.70500	121.24009			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.36173			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26701			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.30909			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.90500	118.11138	7.90500	118.03350			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.44592			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36807			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.38276			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.38280			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.46536			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.57224			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.70903			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.76125			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.63299			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.24500	132.36823	3.24500	132.20627			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.52000	105.70435	5.52000	105.65744			0.00	0	24,600,000.00
NRA018	On 30/11/2018	Spot Bond	6.74500	130.64605	6.74500	130.57463		80,940,000,000.00	12,000,000	23,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	6.96500	136.61330	6.96500	136.53707			0.00	0	7,200,000.00
NRA023	On 31/05/2023	Spot Bond	0.98500	179.56102	0.98500	179.37390			0.00	0	83,500,000.00
NRA028	On 30/11/2028	Spot Bond	7.79000	145.31458	7.79000	145.22308			0.00	0	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.40458			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.39389			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.26051			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.17860			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.22170			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.69507			0.00	400,000	200,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90918			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.77501	100.00000	19.63007			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.82103	100.00000	19.67576			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.84865	100.00000	19.70317			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.51142	100.00000	20.36109			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.24784	100.00000	21.09211			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.85043	100.00000	25.66097			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.83000	107.36223	5.83000	107.31167			169,070,000.00	29,000	12,679,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.67366	100.00000	5.63253			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.59000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.38784	100.00000	30.16511			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.22898	100.00000	10.15482			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01331			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.27370			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10130			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	83.05516	100.00000	82.52276			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12683			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871		10,200,000,000,000.00	102,000,000	102,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.75764			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.65056			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91847			0.00	1,000,000	500,000.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.86901			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.91473			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23183			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00619			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99091			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98944			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06406			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00173			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.12791			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.12800			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.05467			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.24958			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.73889			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.76241			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.77299			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.79649			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.89733			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.92073			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.91562			0.00	378,000	189,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.19888			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.07000	112.93290	5.07000	112.88681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	5.26000	93.28078	5.26000	93.24130			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.53000	44.48169	6.53000	44.45814			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	5.05000	120.57477	5.07000	120.47688		58,627,369,000,000.00	609,380,000	4,578,400,000.00	
R158	On 15/09/2015	Spot Bond	5.07000	120.52607	5.07000	112.88681			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.97000	89.14905	4.97000	89.11338			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.07000	127.74842	5.07000	127.69629			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.90000	85.07206	4.90000	85.03849			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.59000	103.95419	4.59000	103.91538			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.73000	137.36872	6.71000	137.50954		82,080,230,008,940.00	196,170,878	2,561,910,288.00	
R187P	On 21/12/2026	Spot Bond	6.45000	42.15548	6.45000	42.13343			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.37000	40.01305	6.37000	39.99238			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.57500	299.66098	0.58000	299.23141		84,186,612,500.00	146,411,500	267,715,630.00	
R201	On 21/12/2014	Spot Bond	4.87000	109.35743	4.89000	109.28211		842,071,700,000.00	172,910,000	845,485,000.00	
R202	On 07/12/2033	Spot Bond	1.48000	226.35613	1.48000	226.11109		71,340,292,000.00	48,202,900	1,382,405,916.00	
R2023	On 28/02/2023	Spot Bond	6.16000	113.11217	6.14000	113.21251		14,000,571,200,000.00	272,820,000	4,323,399,000.00	
R203	On 15/09/2017	Spot Bond	5.47000	111.92186	5.48000	111.83196		18,708,494,000,000.00	420,200,000	5,733,317,000.00	
R204	On 21/12/2018	Spot Bond	5.64000	114.34432	5.65500	114.21580		22,465,027,351,920.00	983,160,878	5,102,349,289.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	7.82500	112.74270	7.82500	112.67217		13,973,540,700,000.00	785,756,000	2,714,935,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	59.90308	100.00000	59.46402		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.05500	104.03457	5.08500	103.97132		445,497,150,000.00	88,130,000	2,004,796,000.00	
R207	On 15/01/2020	Spot Bond	5.82500	110.13890	5.82500	110.08650		13,793,947,606,875.00	368,059,675	5,279,196,225.00	
R208	On 31/03/2021	Spot Bond	5.89000	106.14551	5.88500	106.12724		30,669,140,913,750.00	206,984,875	8,172,458,133.00	
R209	On 31/03/2036	Spot Bond	7.62500	85.94487	7.59500	86.17879		15,416,194,500,000.00	021,796,000	8,805,348,000.00	
R210	On 31/03/2028	Spot Bond	1.07000	173.33711	1.11500	172.17573		101,650,000,000.00	95,000,000	302,931,370.00	
R211	On 31/01/2017	Spot Bond	0.68000	115.51118	-0.68000	130.06370		(51,027,200,000.00)	75,040,000	259,130,000.00	
R212	On 31/01/2022	Spot Bond	0.40000	139.33808	0.44500	138.70877		73,616,000,000.00	184,040,000	2,466,008,977.00	
R213	On 28/02/2031	Spot Bond	7.33000	98.14052	7.30000	98.37244		20,946,405,910,000.00	857,627,000	4,791,133,000.00	
R214	On 28/02/2041	Spot Bond	7.68000	87.81873	7.68000	87.76479		23,386,967,040,000.00	045,178,000	8,214,373,000.00	
R224C	On 15/09/2013	Spot Bond	4.65000	98.43250	4.65000	98.39548		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.75000	96.13485	4.75000	96.09807		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.86000	93.76958	4.86000	93.73288		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.13000	91.10247	5.13000	91.06486		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	4.97000	89.14905	4.97000	89.11338		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	4.89000	87.18049	4.89000	87.14616		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	4.90000	85.07206	4.90000	85.03849			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.83500	99.48604	4.83500	99.44672			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.92500	97.08925	4.92500	97.05032			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.94500	94.73541	4.94500	94.69728			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.89500	92.52213	4.89500	92.48526			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.04000	90.04290	5.04000	90.00597			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.91000	88.12053	4.91000	88.08531			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.89000	86.06120	4.89000	86.02694			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.95000	83.82996	4.95000	83.79618			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.45500	80.16817	5.45500	80.13261			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.50500	77.86486	5.50500	77.83001			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.66000	75.19770	5.66000	75.16311			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.64000	73.20797	5.64000	73.17442			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.62000	71.28476	5.62000	71.25220			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.61000	69.38098	5.61000	69.34935			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.78500	66.67673	5.78500	66.64539			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.76500	64.89822	5.76500	64.86782			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.80500	62.88144	5.80500	62.85179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	5.77500	61.26133	5.77500	61.23259			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.74500	59.70039	5.74500	59.67252			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.71500	58.19621	5.71500	58.16919			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.67500	56.80230	5.67500	56.77611			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.63500	55.46338	5.63500	55.43799			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.65000	48.35450	6.65000	48.32843			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.61000	47.00923	6.61000	46.98404			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.57000	45.71913	6.57000	45.69477			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.53000	44.48169	6.53000	44.45814			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.49000	43.29456	6.49000	43.27178			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.45000	42.15548	6.45000	42.13343			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.41000	41.06232	6.41000	41.04097			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.37000	40.01305	6.37000	39.99238			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43540			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49374			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60632			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.58201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.67144			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.35919	100.00000	2.34190			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17599			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.16522			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.16709			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.11407			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77399			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11029			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87456			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	98.59131	100.00000	98.07513			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93107			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76979			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.40583			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.41817			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.57941			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.33245			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.07488			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45396			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.20675			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	103.16338			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08967			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.30387			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27123			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27123			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48830			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.49105			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.19633			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.61005			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22068			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.36913			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.08295			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.58374			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.36626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	105.86615	12.35000	105.76106			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.37131			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.30277			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.61742	100.00000	11.21780			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.61742	100.00000	11.21780			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.51713			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	62.10313	100.00000	61.63776			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.64247			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.60174	5.25000	101.55810			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.10585	100.00000	1.09774			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.00493	100.00000	5.96092			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.86510	100.00000	8.80083			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.74898			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.40935			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.24500	116.82637	7.24500	116.75824			36,225,000.00	5,000	4,485,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.09419			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.37000	118.94937	6.37000	118.88757			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.48079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	7.53000	112.39961	7.53000	112.33115			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.33418			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.11291			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.19743			0.00	500,000	500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.32952			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.32328			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.37000	110.63615	6.37000	110.57867			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.25500	105.40592	7.25500	105.34437			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.92000	130.62864	0.92000	130.49327			0.00	0	4,500,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.89949			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.53000	117.03979	6.53000	116.97849			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.39000	117.36827	6.39000	117.30810			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.32000	117.53296	6.32000	117.47336			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.88000	106.37309	6.88000	106.31444			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.46500	117.19214	6.46500	117.13137			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.43000	117.27429	6.43000	117.21380			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99858			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.83500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05275			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.70675			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.77709			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	82.61173	100.00000	82.06703			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.53000	110.10881	6.53000	110.05113			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00853			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85333			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.89429			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.58277	100.00000	1.57223			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.87159			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.53500	119.76590	7.53500	119.69291			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.36000	113.19321	8.36000	113.11641			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.90408			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.83206			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.31917			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.35960			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.14500	112.49394	7.14500	112.42851			242,930,000.00	34,000	134,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	7.41000	110.35462	7.41000	110.28810			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.58500	110.50643	7.58500	106.14358			0.00	0	1,000.00
SBS9	On 07/07/2016	Spot Bond	6.25000	118.54199	6.25000	118.48154			43,750,000.00	7,000	10,028,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.94718	0.70000	122.82194			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.11000	146.03569	1.11000	286.08970			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.02000	109.92173	0.02000	126.84965			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.80000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.05974	100.00000	4.03031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	149.73140	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.59000	110.92095	0.59000	124.30094			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.70153	6.50000	100.64874			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.11189			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.75071			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.80900			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12451			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.58000	107.31218	7.58000	107.24639		60,640,000.00	8,000	30,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.96442			0.00	50,000,000	30,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55716			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.68000	103.25953	5.68000	103.21204			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.37000	111.78792	6.37000	111.72984			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.89000	108.55174	5.89000	103.86548		47,120,000.00	8,000	8,000.00	
SNT01	On 15/09/2017	Spot Bond	6.93000	106.18265	6.93000	106.12369			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.53093			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.38970			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.56928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.40042			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.78000	111.49228	6.78000	111.43103		180,348,000,000.00	26,600,000	13,300,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.76376		0.00	10,000,000	10,000,000.00	
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.42191		0.00	0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.43953		0.00	0	0.00	
SSA06	On 16/04/2020	Spot Bond	7.61500	102.94646	7.61500	102.88341		220,994,915,000.00	29,021,000	48,840,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36113		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90136		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29096		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	7.49300	96.41878	7.49300	96.36066		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	7.55500	96.06537	7.55500	96.00699		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	6.13500	107.37119	6.13500	107.31773		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	7.08500	103.21446	7.08500	103.15493		0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02479		0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	6.66000	107.21607	6.66000	107.15882		0.00	0	0.00	
SSN010	On 15/09/2015	Spot Bond	5.97000	118.36105	5.97000	118.30430		0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	1.50500	109.69238	1.50500	109.99123		0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	6.60500	107.12037	6.60500	109.52261		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805	0.00	0	0.00			
SYN913	On 19/07/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805	0.00	0	0.00			
SYN923	On 21/08/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145	0.00	0	0.00			
SYN924	On 22/08/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516	0.00	0	0.00			
SYN925	On 23/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957	0.00	0	0.00			
SYN928	On 19/07/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805	0.00	0	0.00			
SYN929	On 19/07/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805	0.00	0	0.00			
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.95720	0.00	0	0.00			
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94286	0.00	0	0.00			
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91424	0.00	0	0.00			
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91427	0.00	0	0.00			
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.85712	0.00	0	0.00			
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.82860	0.00	0	0.00			
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.82859	0.00	0	0.00			
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.75711	0.00	0	0.00			
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.72825	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.59801			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.42425			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.81677			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.03510			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.75837			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60422			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.89136			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.84653			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74211			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	100.00000	79.86871	100.00000	99.99980			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	99.99993	100.00000	99.99973			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.63000	116.57267	5.63000	116.51963			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.27000	115.01075	7.27000	114.94345			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	48.44823	100.00000	48.12373			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.30457	100.00000	38.02383			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.67563	100.00000	16.99745			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.29500	102.60443	6.29500	102.55259			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.50642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96261			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.87166			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.13186			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.75662			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18220			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.32000	109.32491	6.32000	109.26855			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.03252			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.89410			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.94005			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.38555			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.39732			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.46999	7.83000	102.40478			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37908			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39379			0.00	760,000	380,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.14181			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.37908			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.39379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.51137	7.16000	102.12027			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.42257			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42023			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.47647			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46886			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.69716			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67119			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.40296			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.13809	101.06155	6.09269			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.37673			0.00	538,882	269,441.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.61575			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.42961			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.45306			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.69946			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38571			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.39404			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39998			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.39404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.39998			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.40296			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39047			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39998			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43267			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.43267			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43267			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.48016			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.49202			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47719			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71349			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.72819			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72231			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.82626			0.00	10,000,000	10,000,000.00
TL15	On 29/04/2015	Spot Bond	7.02000	109.24813	7.02000	109.18637			63,180,000.00	9,000	1,078,000.00
TL20	On 22/02/2020	Spot Bond	6.00000	101.28532	6.00000	101.21533			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.42000	115.51507	6.42000	110.83282			121,980,000.00	19,000	991,823,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	6.86500	122.30577	6.86500	122.23848			563,019,245,000.00	82,013,000	318,080,000.00
TN23	On 06/11/2023	Spot Bond	7.15500	126.76195	7.15500	126.68933			0.00	0	115,800,000.00
TN25	On 19/08/2025	Spot Bond	7.71000	116.19663	7.71000	116.12381			308,400,000,000.00	40,000,000	439,700,000.00
TN27	On 14/11/2027	Spot Bond	7.75000	114.33776	7.75000	109.81948			310,000,000.00	40,000	16,044,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.91713			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.91498			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.91245			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.91212			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.89934			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.87303			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.58804			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.61180			0.00	1,000,000	500,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.62604			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862	10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993	9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136	100.00000	10.26156			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.95553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71473			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.71220			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.98480			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.68331			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.97413			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.51189			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.88744			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.24429			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21535			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05660			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51062			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45226			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36473			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35014			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26359			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30752			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	100.00000	82.90224	100.00000	82.35563		45,600,000,000,000.00	456,000,000	367,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	89.66382	100.00000	89.02489			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.47991			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36918			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.25136			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32216			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.28500	122.12931	7.28500	122.05810			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.13311			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.42719			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.71572			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.82000	110.19546	7.82000	110.12657			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	82.48084	100.00000	81.93939			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	82.52659	100.00000	82.00755			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	82.60242	100.00000	82.06017			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.64377			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.03308			0.00	2,000,000	1,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.03425			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.03436			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.76231			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.78570			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.00820			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	126.36000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.43000	125.26642	5.43000	125.21082			0.00	0	93,001,000.00
WS05	On 01/08/2018	Spot Bond	0.37000	192.60778	-0.37000	249.64021			0.00	0	37,100,000.00
WSP1	On 28/05/2015	Spot Bond	5.47000	110.85430	5.47000	110.80474			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.98500	114.80466	5.98500	114.74856			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.21000	117.99980	6.21000	117.94002			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.45000	118.37228	6.45000	118.31003			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.42500	120.09767	6.42500	120.03475			0.00	0	16,500,000.00
Z006	On 31/08/2013	Spot Bond	4.86500	98.55502	4.86500	98.51620			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.92500	97.36215	4.92500	97.32312			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.02000	89.96631	5.02000	89.92936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	4.91500	95.80540	4.91500	95.76728			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.92500	94.63861	4.92500	94.60046			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.95000	88.77749	4.95000	88.74192			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.90500	92.77779	4.90500	92.74054			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.02000	89.95399	5.02000	89.91704			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.60000	70.30034	5.60000	70.26870			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.12427	100.00000	10.06676			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04077	100.00000	0.04054			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.12427	100.00000	10.06676			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.12713	100.00000	26.97302			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.75241	100.00000	27.59475			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.01714	100.00000	25.86934			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.01714	100.00000	25.86934			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.66987	100.00000	24.52972			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.66987	100.00000	24.52972			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.34798	100.00000	23.21535			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.34798	100.00000	23.21535			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.97140	100.00000	21.84658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	21.97140	100.00000	21.84658			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.71528	100.00000	20.59760			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.71528	100.00000	20.59760			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.49392	100.00000	19.38317			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.49392	100.00000	19.38317			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.44937	100.00000	18.34457			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.46080	100.00000	17.36161			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.05807	100.00000	12.98389			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.33493	100.00000	12.26486			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.60767	100.00000	11.54173			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.60767	100.00000	11.54173			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.98570	100.00000	10.92329			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.37733	100.00000	10.31837			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.76549	100.00000	9.71001			0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>547,200,840,160,985.00</b>	<b>928,495,960</b>	<b>98 767 755 056.00</b>	
<b>Grand Total:</b>								<b>17,201,533,630,597.00</b>	<b>128,577,374</b>	<b>98 769 712 226.00</b>	