



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/05/2013

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	9.17020	9.17020	9.14640	9.14640		11.78	316,665,346.40	34,532	491,494.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.12360	0.00012	0.13790	0.00014	0.124	18.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,679.92360	1.67992	1,703.73790	1.70374	1,679.924	18.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.06000	0.00006	0.06690	0.00007	0.060	18.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,829.86000	1.82986	1,853.66690	1.85367	1,829.860	18.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	8.98520	0.00899	9.37930	0.00938	8.985	15.46	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	728.78520	0.72879	752.97930	0.75298	728.785	15.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	6.31970	0.00632	6.68470	0.00668	6.320	16.14	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	836.11970	0.83612	860.28470	0.86028	836.120	16.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	2.16880	0.00217	2.35070	0.00235	2.169	16.86	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,081.96880	1.08197	1,105.95070	1.10595	1,081.969	16.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	36.81920	0.03682	36.36640	0.03637	36.819	13.26	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	366.61920	0.36662	389.96640	0.38997	366.619	13.26	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	17.16340	0.01716	17.47620	0.01748	17.163	14.30	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	546.96340	0.54696	571.07620	0.57108	546.963	14.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	10.25580	0.01026	10.65160	0.01065	10.256	15.22	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	690.05580	0.69006	714.25160	0.71425	690.056	15.22	0.00	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	80.33270		0.08033	77.26850	0.07727	80.333	12.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	210.13270		0.21013	230.86850	0.23087	210.133	12.42	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	66.44410		0.06644	64.27120	0.06427	66.444	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	246.24410		0.24624	267.87120	0.26787	246.244	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	54.74420		0.05474	53.29080	0.05329	54.744	12.84	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	284.54420		0.28454	306.89080	0.30689	284.544	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	115.78560		0.11579	110.36470	0.11036	115.786	12.00	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	145.58560		0.14559	163.96470	0.16396	145.586	12.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	96.68960		0.09669	92.54520	0.09255	96.690	12.21	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	176.48960		0.17649	196.14520	0.19615	176.490	12.21	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	86.56420		0.08656	83.09070	0.08309	86.564	12.33	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	196.36420		0.19636	216.69070	0.21669	196.364	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	165.83040		0.16583	157.25200	0.15725	165.830	11.83	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	95.63040		0.09563	110.85200	0.11085	95.630	11.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	137.85980		0.13786	130.97030	0.13097	137.860	11.78	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	117.65980		0.11766	134.57030	0.13457	117.660	11.78	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	124.24540		0.12425	118.25960	0.11826	124.245	11.91	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	134.04540		0.13405	151.85960	0.15186	134.045	11.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	230.69370		0.23069	218.60290	0.21860	230.694	11.93	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	60.49370		0.06049	72.20290	0.07220	60.494	11.93	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	210.03790		0.21004	199.00100	0.19900	210.038	11.90	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	69.83790		0.06984	82.60100	0.08260	69.838	11.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	203.37410		0.20337	192.69040	0.19269	203.374	11.89	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	73.17410		0.07317	86.29040	0.08629	73.174	11.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	425.80380		0.42580	406.57850	0.40658	425.804	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	15.60380		0.01560	20.17850	0.02018	15.604	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	390.28120		0.39028	372.00630	0.37201	390.281	12.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	20.08120		0.02008	25.60630	0.02561	20.081	12.12	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	347.30940		0.34731	330.37690	0.33038	347.309	12.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	27.10940		0.02711	33.97690	0.03398	27.109	12.07		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	480.66990		0.48067	460.23160	0.46023	480.670	12.21		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	10.46990		0.01047	13.83160	0.01383	10.470	12.21		0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	443.89850		0.44390	424.24080	0.42424	443.898	12.18		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	13.69850		0.01370	17.84080	0.01784	13.698	12.18		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	434.82540		0.43483	415.38010	0.41538	434.825	12.17		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	14.62540		0.01463	18.98010	0.01898	14.625	12.17		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	673.41020		0.67341	650.87820	0.65088	673.410	13.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	3.21020		0.00321	4.47820	0.00448	3.210	13.07		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	576.05320		0.57605	554.35180	0.55435	576.053	12.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	5.85320		0.00585	7.95180	0.00795	5.853	12.64		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	499.53480		0.49953	478.80270	0.47880	499.535	12.30		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	9.33480		0.00933	12.40270	0.01240	9.335	12.30		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,970.20260		1.97020	1,946.40380	1.94640	1,970.203	20.12		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00260		0.00000	0.00380	0.00000	0.003	20.12		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.28330		9.28330	9.25900	9.25900		12.92		17,935,335.60	1,932	59,927.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	30.55170		0.03055	30.52430	0.03052	30.552	18.87		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,747.25170		1.74725	1,771.52430	1.77152	1,747.252	18.87		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	113.68210		0.11368	111.99280	0.11199	113.682	14.94		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	730.38210		0.73038	752.99280	0.75299	730.382	14.94		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	75.53840		0.07554	74.75590	0.07476	75.538	15.97		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	992.23840		0.99224	1,015.75590	1.01576	992.238	15.97		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	64.92290		0.06492	64.36220	0.06436	64.923	16.41		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,101.62290		1.10162	1,125.36220	1.12536	1,101.623	16.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	163.12460		0.16312	160.05090	0.16005	163.125	14.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	529.82460		0.52982	551.05090	0.55105	529.825	14.11		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	160.67740		0.16068	157.67700	0.15768	160.677	14.14		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	537.37740	0.53738	558.67700	0.55868	537.377	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	121.99260	0.12199	120.08410	0.12008	121.993	14.77	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	688.69260	0.68869	711.08410	0.71108	688.693	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	256.47330	0.25647	250.50830	0.25051	256.473	13.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	323.17330	0.32317	341.50830	0.34151	323.173	13.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	237.95110	0.23795	232.57250	0.23257	237.951	13.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	354.65110	0.35465	373.57250	0.37357	354.651	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	165.60960	0.16561	162.46320	0.16246	165.610	14.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	522.30960	0.52231	543.46320	0.54346	522.310	14.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	435.49220	0.43549	423.98170	0.42398	435.492	12.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	152.19220	0.15219	164.98170	0.16498	152.192	12.63	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	322.23590	0.32224	314.16740	0.31417	322.236	12.86	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	238.93590	0.23894	255.16740	0.25517	238.936	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	276.33260	0.27633	269.73870	0.26974	276.333	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	293.03260	0.29303	310.73870	0.31074	293.033	13.07	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	823.36660	0.82337	804.17700	0.80418	823.367	12.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	40.06660	0.04007	45.17700	0.04518	40.067	12.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	652.22950	0.65223	635.63310	0.63563	652.229	12.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	68.92950	0.06893	76.63310	0.07663	68.929	12.55	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	611.63800	0.61164	595.78830	0.59579	611.638	12.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	78.33800	0.07834	86.78830	0.08679	78.338	12.47	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,984.61310	1.98461	1,960.66410	1.96066	1,984.613	16.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.31310	0.00131	1.66410	0.00166	1.313	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.38760	9.38760	9.36360	9.36360		13.74	2,253,024.00	240	22,397.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	162.52810	0.16253	160.65470	0.16065	162.528	16.29	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,074.92810	1.07493	1,097.05470	1.09705	1,074.928	16.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	90.75060	0.09075	90.03280	0.09003	90.751	18.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,703.15060	1.70315	1,726.43280	1.72643	1,703.151	18.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	288.19410		0.28819	283.77740	0.28378	288.194	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	600.59410		0.60059	620.17740	0.62018	600.594	14.63	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	260.47070		0.26047	256.63690	0.25664	260.471	14.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	672.87070		0.67287	693.03690	0.69304	672.871	14.89	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	166.98990		0.16699	165.03500	0.16503	166.990	16.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,049.38990		1.04939	1,071.43500	1.07144	1,049.390	16.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	576.94460		0.57694	565.94360	0.56594	576.945	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	217.24460		0.21724	230.24360	0.23024	217.245	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	483.11570		0.48312	474.26780	0.47427	483.116	13.46	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	295.51570		0.29552	310.66780	0.31067	295.516	13.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	291.13720		0.29114	286.65520	0.28666	291.137	14.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	593.53720		0.59354	613.05520	0.61306	593.537	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	637.70850		0.63771	625.39200	0.62539	637.708	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	178.00850		0.17801	189.69200	0.18969	178.008	12.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	606.74600		0.60675	595.09310	0.59509	606.746	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	197.04600		0.19705	209.39310	0.20939	197.046	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	593.43030		0.59343	582.06880	0.58207	593.430	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	205.83030		0.20583	218.46880	0.21847	205.830	13.10	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,417.17730		1.41718	1,396.19120	1.39619	1,417.177	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	29.57730		0.02958	32.59120	0.03259	29.577	14.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	764.97010		0.76497	750.32940	0.75033	764.970	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	127.37010		0.12737	136.72940	0.13673	127.370	13.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	655.50670		0.65551	642.81340	0.64281	655.507	12.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	167.90670		0.16791	179.21340	0.17921	167.907	12.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,996.61970		1.99662	1,973.65060	1.97365	1,996.620	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	9.01970		0.00902	10.05060	0.01005	9.020	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.49780		9.49780	9.47470	9.47470		14.52	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	174.84210		0.17484	172.08640	0.17209	174.842	18.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,677.04210		1.67704	1,697.38640	1.69739	1,677.042	18.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	150.78010		0.15078	148.42730	0.14843	150.780	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,902.98010		1.90298	1,923.72730	1.92373	1,902.980	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	466.26430		0.46626	458.78590	0.45879	466.264	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	568.46430		0.56846	584.08590	0.58409	568.464	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	462.66290		0.46266	455.22820	0.45523	462.663	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	574.86290		0.57486	590.52820	0.59053	574.863	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	241.46330		0.24146	237.55090	0.23755	241.463	16.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,243.66330		1.24366	1,262.85090	1.26285	1,243.663	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	954.33840		0.95434	939.71500	0.93972	954.338	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	156.53840		0.15654	165.01500	0.16502	156.538	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	614.08130		0.61408	604.67480	0.60467	614.081	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	366.28130		0.36628	379.97480	0.37997	366.281	13.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	469.89580		0.46990	462.37690	0.46238	469.896	14.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	562.09580		0.56210	577.67690	0.57768	562.096	14.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,828.42060		1.82842	1,807.81940	1.80782	1,828.421	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	30.62060		0.03062	33.11940	0.03312	30.621	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,368.23700		1.36824	1,349.23620	1.34924	1,368.237	13.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	70.43700		0.07044	74.53620	0.07454	70.437	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.58200		9.58200	9.55930	9.55930		15.07	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	594.81440		0.59481	584.14020	0.58414	594.814	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	612.81440		0.61281	624.84020	0.62484	612.814	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	590.97640		0.59098	580.35980	0.58036	590.976	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	618.97640		0.61898	631.05980	0.63106	618.976	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	598.67530		0.59868	587.95110	0.58795	598.675	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	606.67530		0.60668	618.65110	0.61865	606.675	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.67530		9.67530	9.65220	9.65220		15.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,367.70060		1.36770	1,352.73520	1.35274	1,367.701	14.41	0.00	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	242.40060		0.24240	250.53520	0.25054	242.401	14.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	787.87530		0.78788	776.82870	0.77683	787.875	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	712.57530		0.71258	724.62870	0.72463	712.575	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,806.35360		1.80635	1,788.84400	1.78884	1,806.354	14.81	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	131.05360		0.13105	136.64400	0.13664	131.054	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,443.54220		1.44354	1,428.09010	1.42809	1,443.542	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	218.24220		0.21824	225.89010	0.22589	218.242	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,405.38600		1.40539	1,390.17630	1.39018	1,405.386	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	230.08600		0.23009	237.97630	0.23798	230.086	14.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.56990		10.56990	10.54020	10.54020		17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,847.97410		1.84797	1,828.83890	1.82884	1,847.974	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	428.07410		0.42807	438.63890	0.43864	428.074	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,816.41490		1.81641	1,797.33710	1.79734	1,816.415	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	446.51490		0.44651	457.13710	0.45714	446.515	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,785.30460		1.78530	1,766.28300	1.76628	1,785.305	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	465.40460		0.46540	476.08300	0.47608	465.405	15.60	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.17020		9.17020	9.14640	9.14640		11.78	641,914.00	70	867.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	44,389.84600		0.44390	42,424.07890	0.42424	44,389.846	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	1,369.84600		0.01370	1,784.07890	0.01784	1,369.846	12.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	43,482.53810		0.43483	41,538.01490	0.41538	43,482.538	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	1,462.53810		0.01463	1,898.01490	0.01898	1,462.538	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	42,580.37830		0.42580	40,657.85380	0.40658	42,580.378	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	1,560.37830		0.01560	2,017.85380	0.02018	1,560.378	12.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.28330		9.28330	9.25900	9.25900		12.92	0.00	0	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	50,779.45360		0.50779	49,431.33260	0.49431	50,779.454	12.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,449.45360		0.11449	12,531.33260	0.12531	11,449.454	12.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	50,093.31390		0.50093	48,763.17420	0.48763	50,093.314	12.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,763.31390		0.11763	12,863.17420	0.12863	11,763.314	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	49,413.03180		0.49413	48,100.71570	0.48101	49,413.032	12.53		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,083.03180		0.12083	13,200.71570	0.13201	12,083.032	12.53		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.38760		9.38760	9.36360	9.36360		13.74		0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	35,704.68100		0.35705	35,113.02760	0.35113	35,704.681	14.09		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	45,944.68100		0.45945	47,753.02760	0.47753	45,944.681	14.09		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	35,341.27520		0.35341	34,757.62660	0.34758	35,341.275	14.12		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	46,581.27520		0.46581	48,397.62660	0.48398	46,581.275	14.12		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	34,981.33890		0.34981	34,405.88720	0.34406	34,981.339	14.15		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	47,221.33890		0.47221	49,045.88720	0.49046	47,221.339	14.15		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.07090		14.07090	14.04560	14.04560		10.69		10,975,302.00	780	18,651.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,071.29080		2.07129	2,046.24690	2.04625	2,071.291	18.56		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.39080		0.00039	0.64690	0.00065	0.391	18.56		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,077.73910		1.07774	1,056.40390	1.05640	1,077.739	14.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	6.83910		0.00684	10.80390	0.01080	6.839	14.30		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	358.91300		0.35891	353.02180	0.35302	358.913	11.28		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	78.01300		0.07801	97.42180	0.09742	78.013	11.28		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	7.62720		0.00763	8.45450	0.00845	7.627	15.05		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,236.72720		1.23673	1,262.85450	1.26285	1,236.727	15.05		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	71.14310		0.07114	71.44980	0.07145	71.143	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	400.24310		0.40024	425.84980	0.42585	400.243	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	32.64300		0.03264	31.56570	0.03157	32.643	12.00		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	611.74300		0.61174	635.96570	0.63597	611.743	12.00		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	20.99010		0.02099	20.02110	0.02002	20.990	12.48		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	750.09010		0.75009	774.42110	0.77442	750.090	12.48		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	351.42050		0.35142	345.82950	0.34583	351.421	11.26		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	80.52050		0.08052	100.22950	0.10023	80.521	11.26		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	343.99380		0.34399	338.70230	0.33870	343.994	11.24		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	83.09380		0.08309	103.10230	0.10310	83.094	11.24		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	84.99730		0.08500	85.68770	0.08569	84.997	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	354.09730		0.35410	380.08770	0.38009	354.097	11.32	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.23660		14.23660	14.21100	14.21100		11.91	0.00	0	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	223.12580		0.22313	222.06040	0.22206	223.126	12.83	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	746.52580		0.74653	771.06040	0.77106	746.526	12.83	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	228.14390		0.22814	227.17460	0.22717	228.144	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	731.54390		0.73154	756.17460	0.75617	731.544	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	225.62110		0.22562	224.60380	0.22460	225.621	12.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	739.02110		0.73902	763.60380	0.76360	739.021	12.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.39100		14.39100	14.36600	14.36600		12.50	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	370.79570		0.37080	362.63620	0.36264	370.796	13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	889.79570		0.88980	906.63620	0.90664	889.796	13.29	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	376.42210		0.37642	368.39920	0.36840	376.422	13.26	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	875.42210		0.87542	892.39920	0.89240	875.422	13.26	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	373.59590		0.37360	365.50670	0.36551	373.596	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	882.59590		0.88260	899.50670	0.89951	882.596	13.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.55550		14.55550	14.53180	14.53180		12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	804.15540		0.80416	800.34780	0.80035	804.155	12.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	558.65540		0.55866	578.54780	0.57855	558.655	12.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	813.86600		0.81387	810.24350	0.81024	813.866	12.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	548.36600		0.54837	568.44350	0.56844	548.366	12.74	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	808.99560		0.80900	805.28620	0.80529	808.996	12.75	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	553.49560		0.55350	573.48620	0.57349	553.496	12.75	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09010		0.09010	0.08990	0.08990		19.48	0.00	0	16,568.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	212.23140		0.00212	218.54380	0.00219	212.231	19.48	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	202.23140		0.00202	228.54380	0.00229	202.231	19.48	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	12.67620		0.00013	15.85550	0.00016	12.676	21.44	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	1,002.67620		0.01003	1,025.85550	0.01026	1,002.676	21.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.57020		0.00001	0.93360	0.00001	0.570	24.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,990.57020		0.01991	2,010.93360	0.02011	1,990.570	24.20		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09130		0.09130	0.09110	0.09110		18.60		0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	463.33360		0.00463	468.02030	0.00468	463.334	18.60		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	333.33360		0.00333	358.02030	0.00358	333.334	18.60		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	143.93450		0.00144	150.38080	0.00150	143.935	20.18		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	1,013.93450		0.01014	1,040.38080	0.01040	1,013.934	20.18		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	42.79020		0.00043	46.05140	0.00046	42.790	21.94		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,912.79020		0.01913	1,936.05140	0.01936	1,912.790	21.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.90910		11.90910	11.86840	11.86840		11.19		6,323,732.10	531	72,483.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	20.00710		0.02001	20.35710	0.02036	20.007	12.47		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	610.90710		0.61091	651.95710	0.65196	610.907	12.47		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	12.45890		0.01246	12.87590	0.01288	12.459	12.88		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	733.35890		0.73336	774.47590	0.77448	733.359	12.88		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	8.04180		0.00804	8.41720	0.00842	8.042	13.25		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	848.94180		0.84894	890.01720	0.89002	848.942	13.25		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	216.82650		0.21683	200.62630	0.20063	216.827	11.16		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	107.72650		0.10773	132.22630	0.13223	107.726	11.16		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	86.54910		0.08655	82.16120	0.08216	86.549	11.62		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	277.44910		0.27745	313.76120	0.31376	277.449	11.62		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	61.44290		0.06144	59.00410	0.05900	61.443	11.83		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	352.34290		0.35234	390.60410	0.39060	352.343	11.83		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	656.54830		0.65655	619.01600	0.61902	656.548	11.28		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	7.44830		0.00745	10.61600	0.01062	7.448	11.28		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	525.14370		0.52514	492.13540	0.49214	525.144	11.04		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	16.04370		0.01604	23.73540	0.02374	16.044	11.04		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	281.62830		0.28163	260.83160	0.26083	281.628	11.13		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	72.52830		0.07253	92.43160	0.09243	72.528	11.13		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	676.04260		0.67604	638.05170	0.63805	676.043	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	6.94260		0.00694	9.65170	0.00965	6.943	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	666.29040		0.66629	628.38800	0.62839	666.290	11.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	7.19040		0.00719	9.98800	0.00999	7.190	11.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.06370		12.06370	12.02170	12.02170		12.29	6,972,818.60	578	20,556.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	124.78760		0.12479	124.38170	0.12438	124.788	13.75	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	911.08760		0.91109	952.68170	0.95268	911.088	13.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	332.63960		0.33264	321.06340	0.32106	332.640	12.38	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	368.93960		0.36894	399.36340	0.39936	368.940	12.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	274.62790		0.27463	265.97260	0.26597	274.628	12.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	460.92790		0.46093	494.27260	0.49427	460.928	12.64	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	241.11390		0.24111	234.16100	0.23416	241.114	12.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	527.41390		0.52741	562.46100	0.56246	527.414	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	378.08620		0.37809	363.13670	0.36314	378.086	12.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	314.38620		0.31439	341.43670	0.34144	314.386	12.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	373.21280		0.37321	358.72630	0.35873	373.213	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	319.51280		0.31951	347.02630	0.34703	319.513	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	354.18510		0.35419	341.54100	0.34154	354.185	12.29	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	340.48510		0.34049	369.84100	0.36984	340.485	12.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	682.20550		0.68221	659.50010	0.65950	682.206	11.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	118.50550		0.11851	137.80010	0.13780	118.505	11.80	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	646.53810		0.64654	624.74830	0.62475	646.538	11.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	132.83810		0.13284	153.04830	0.15305	132.838	11.84	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	383.00650		0.38301	367.93410	0.36793	383.007	12.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	309.30650		0.30931	336.23410	0.33623	309.307	12.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.20750		12.20750	12.16530	12.16530		13.10	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,118.54000		1.11854	1,094.11670	1.09412	1,118.540	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	111.04000		0.11104	128.81670	0.12882	111.040	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	930.90400		0.93090	907.29570	0.90730	930.904	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	166.40400		0.16640	184.99570	0.18500	166.404	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	894.40460		0.89440	870.84640	0.87085	894.405	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	179.90460		0.17990	198.54640	0.19855	179.905	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	858.66860		0.85867	835.11770	0.83512	858.669	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	194.16860		0.19417	212.81770	0.21282	194.169	12.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.36140		12.36140	12.31980	12.31980		13.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	559.21160		0.55921	548.44530	0.54845	559.212	13.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	707.81160		0.70781	738.64530	0.73865	707.812	13.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	566.84120		0.56684	555.80750	0.55581	566.841	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	695.44120		0.69544	726.00750	0.72601	695.441	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	563.01410		0.56301	552.11440	0.55211	563.014	13.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	701.61410		0.70161	732.31440	0.73231	701.614	13.84	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.51324		119.51324	119.48801	119.48801			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,523.24000		1.52324	1,498.01000	1.49801	1,523.240		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	1,513.24000		1.51324	1,488.01000	1.48801	1,513.240		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	1,503.24000		1.50324	1,478.01000	1.47801	1,503.240		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			116.04695		116.04695	116.01953	116.01953			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,056.95000		1.05695	1,029.53000	1.02953	1,056.950		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	1,046.95000		1.04695	1,019.53000	1.01953	1,046.950		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	1,036.95000		1.03695	1,009.53000	1.00953	1,036.950		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

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			123.08781		123.08781	123.37309	123.37309			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	4,097.81000		4.09781	4,383.09000	4.38309	4,097.810		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	4,087.81000		4.08781	4,373.09000	4.37309	4,087.810		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	4,077.81000		4.07781	4,363.09000	4.36309	4,077.810		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			427.42000		427.42000	427.92000	427.92000			0.00	0	75.00
AL37	On 07/11/2013	Index Future			433.45300		433.45300	433.96100	433.96100			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			522.65000		522.65000	523.53000	523.53000			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			530.02600		530.02600	530.92100	530.92100			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			463.49000		463.49000	464.34200	464.34200			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			470.03100		470.03100	470.89700	470.89700			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.12650		9.12650	9.12180	9.12180		7.72	12,320,775.00	1,350	14,730.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	380.96170		0.38096	378.92520	0.37893	380.962	11.00	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	14.46170		0.01446	17.12520	0.01713	14.462	11.00	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	399.80150		0.39980	397.63890	0.39764	399.802	11.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	13.30150		0.01330	15.83890	0.01584	13.302	11.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	390.36750		0.39037	388.26720	0.38827	390.368	11.09	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	13.86750		0.01387	16.46720	0.01647	13.868	11.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.17740		9.17740	9.17480	9.17480		8.89	0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	27.68200		0.02768	28.99690	0.02900	27.682	13.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,150.28200		1.15028	1,154.19690	1.15420	1,150.282	13.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	372.63150		0.37263	374.10240	0.37410	372.632	9.67	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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	95.23150		0.09523	99.30240	0.09930	95.231	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	365.13590		0.36514	366.68140	0.36668	365.136	9.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	97.73590		0.09774	101.88140	0.10188	97.736	9.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	145.01250		0.14501	149.66780	0.14967	145.013	9.25	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	267.61250		0.26761	274.86780	0.27487	267.613	9.25	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	717.71600		0.71772	718.90950	0.71891	717.716	11.69	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	40.31600		0.04032	44.10950	0.04411	40.316	11.69	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	450.55750		0.45056	451.28810	0.45129	450.558	9.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	73.15750		0.07316	76.48810	0.07649	73.158	9.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	380.18410		0.38018	381.57880	0.38158	380.184	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	92.78410		0.09278	96.77880	0.09678	92.784	9.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22730		9.22730	9.22430	9.22430		9.78	322,955.50	35	2,074.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	46.29220		0.04629	48.65340	0.04865	46.292	13.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,418.99220		1.41899	1,424.35340	1.42435	1,418.992	13.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	191.15280		0.19115	194.27100	0.19427	191.153	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	433.85280		0.43385	439.97100	0.43997	433.853	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	188.22530		0.18823	191.38730	0.19139	188.225	10.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	440.92530		0.44093	447.08730	0.44709	440.925	10.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	156.39260		0.15639	160.02670	0.16003	156.393	10.70	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	529.09260		0.52909	535.72670	0.53573	529.093	10.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	703.18110		0.70318	702.94210	0.70294	703.181	10.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	75.88110		0.07588	78.64210	0.07864	75.881	10.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	194.12800		0.19413	197.19860	0.19720	194.128	10.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	426.82800		0.42683	432.89860	0.43290	426.828	10.38	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.27970		9.27970	9.27610	9.27610		10.53	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	272.84860		0.27285	272.36090	0.27236	272.849	10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	503.14860		0.50315	506.26090	0.50626	503.149	10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	279.28290		0.27928	278.66340	0.27866	279.283	10.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	489.58290		0.48958	492.56340	0.49256	489.583	10.91	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	276.04690		0.27605	275.49350	0.27549	276.047	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	496.34690		0.49635	499.39350	0.49939	496.347	10.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.87240		9.87240	9.85250	9.85250		12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,714.28010		2.71428	2,696.62760	2.69663	2,714.280	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	91.88010		0.09188	94.12760	0.09413	91.880	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,665.88870		2.66589	2,648.32290	2.64832	2,665.889	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	93.48870		0.09349	95.82290	0.09582	93.489	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,617.52350		2.61752	2,600.04210	2.60004	2,617.524	14.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	95.12350		0.09512	97.54210	0.09754	95.124	14.42	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.07150		9.07150	9.03390	9.03390		8.32	0.00	0	49.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	172.52600		0.17253	155.26370	0.15526	172.526	8.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	41.02600		0.04103	61.36370	0.06136	41.026	8.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	165.19800		0.16520	148.72590	0.14873	165.198	8.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	43.69800		0.04370	64.82590	0.06483	43.698	8.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	158.00900		0.15801	142.33310	0.14233	158.009	8.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	46.50900		0.04651	68.43310	0.06843	46.509	8.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.16220		9.16220	9.12590	9.12590		10.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	268.51480		0.26851	255.04780	0.25505	268.515	10.78	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	196.31480		0.19631	219.14780	0.21915	196.315	10.78	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	263.05480		0.26305	249.92500	0.24992	263.055	10.78	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	200.85480		0.20085	224.02500	0.22402	200.855	10.78	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	257.66530		0.25767	244.87170	0.24487	257.665	10.77	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	205.46530		0.20547	228.97170	0.22897	205.465	10.77	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.19090		0.19090	0.17600	0.17600			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			80.28590		80.28590	75.08110	75.08110			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CADC	On 14/06/2013	Can-Do Future			3.65630		3.65630	4.49720	4.49720				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,575.57120		7,575.57120	-7,424.74500	-7,424.74500				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			8,583.05520		8,583.05520	-8,854.24830	-8,854.24830				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			3.65630		3.65630	4.49720	4.49720				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			254.78280		254.78280	265.15370	265.15370				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			148.79720		148.79720	139.67940	139.67940				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			62.11810		62.11810	73.05330	73.05330				0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.58150		9.58150	9.55960	9.55960		11.78		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	154.91280	0.15491	144.47470	0.14447	154.913	11.79			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	113.41280	0.11341	124.87470	0.12487	113.413	11.79			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	149.43210	0.14943	139.36910	0.13937	149.432	11.78			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	117.93210	0.11793	129.76910	0.12977	117.932	11.78			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	144.50790	0.14451	134.67940	0.13468	144.508	11.81			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	123.00790	0.12301	135.07940	0.13508	123.008	11.81			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.70950		9.70950	9.68650	9.68650		12.83		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	241.12400	0.24112	234.95260	0.23495	241.124	13.18			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	371.62400	0.37162	388.45260	0.38845	371.624	13.18			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	237.54850	0.23755	231.49920	0.23150	237.548	13.21			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	378.04850	0.37805	394.99920	0.39500	378.048	13.21			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	234.02180	0.23402	228.09550	0.22810	234.022	13.23			0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	384.52180	0.38452	401.59550	0.40160	384.522	13.23			0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.48990		1.48990	1.48000	1.48000		11.29		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	197.57570	0.01976	0.00000	0.00000	197.576	11.25			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	198.57570		0.01986	0.00000	0.00000	198.576	11.25	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	152.86550		0.01529	0.00000	0.00000	152.865	11.29	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	253.86550		0.02539	0.00000	0.00000	253.865	11.29	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	118.99090		0.01190	0.00000	0.00000	118.991	11.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	319.99090		0.03200	0.00000	0.00000	319.991	11.51	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.50150		1.50150	1.49000	1.49000		12.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	503.75230		0.05038	0.00000	0.00000	503.752	12.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	388.75230		0.03888	0.00000	0.00000	388.752	12.66	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	455.73100		0.04557	0.00000	0.00000	455.731	12.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	440.73100		0.04407	0.00000	0.00000	440.731	12.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	413.84380		0.04138	0.00000	0.00000	413.844	12.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	498.84380		0.04988	0.00000	0.00000	498.844	12.90	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	550.53040		0.55053	553.99580	0.55400	550.530	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	364.83040		0.36483	368.29580	0.36830	364.830	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	545.45320		0.54545	548.92780	0.54893	545.453	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	369.75320		0.36975	373.22780	0.37323	369.753	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	540.41590		0.54042	543.89960	0.54390	540.416	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	374.71590		0.37472	378.19960	0.37820	374.716	13.05	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry			7.54490		7.54490	7.53900	7.53900		12.74	0.00	5,000	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.53	Call	37.49530		0.03750	0.00000	0.00000	37.495	13.23	0.00	10,000	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.53	Put	22.59530		0.02260	0.00000	0.00000	22.595	13.23	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Call	31.43560		0.03144	44.68370	0.04468	31.436	12.98	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Put	26.53560		0.02654	45.68370	0.04568	26.536	12.98	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.55	Call	25.91370		0.02591	39.23410	0.03923	25.914	12.74	0.00	0	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.55	Put	31.01370		0.03101	50.23410	0.05023	31.014	12.74	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Call	21.98350		0.02198	35.40030	0.03540	21.983	12.96	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
DANZ	On 15/05/2013	Any day expiry	7.56	Put	37.08350		0.03708	56.40030	0.05640	37.083	12.96	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Call	7.55020		0.00755	18.61000	0.01861	7.550	14.30	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Put	82.65020		0.08265	99.61000	0.09961	82.650	14.30	0.00	0	10,000.00
DAUS	On 13/05/2013	Any day expiry			9.12870		9.12870	9.10940	9.10940		12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.00	Call	128.70000		0.12870	116.37380	0.11637	128.700	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.00	Put	0.00000		0.00000	6.97380	0.00697	0.000	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.01	Call	118.70000		0.11870	107.59900	0.10760	118.700	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.01	Put	0.00000		0.00000	8.19900	0.00820	0.000	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.07	Call	58.70000		0.05870	59.92180	0.05992	58.700	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	9.07	Put	0.00000		0.00000	20.52180	0.02052	0.000	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	8.99	Call	138.70000		0.13870	125.31920	0.12532	138.700	12.51	0.00	0	0.00
DAUS	On 13/05/2013	Any day expiry	8.99	Put	0.00000		0.00000	5.91920	0.00592	0.000	12.51	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry			9.13430		9.13430	9.10940	9.10940		12.49	0.00	5,000	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	125.81270		0.12581	112.34620	0.11235	125.813	15.78	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	1.51270		0.00151	12.94620	0.01295	1.513	15.78	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	87.83800		0.08784	80.61360	0.08061	87.838	14.32	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Put	3.53800		0.00354	21.21360	0.02121	3.538	14.32	0.00	0	10,000.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	145.30290		0.14530	129.42900	0.12943	145.303	16.51	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	1.00290		0.00100	10.02900	0.01003	1.003	16.51	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	135.53010		0.13553	120.80160	0.12080	135.530	16.14	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	1.23010		0.00123	11.40160	0.01140	1.230	16.14	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry			9.13430		9.13430	9.11070	9.11070		12.44	0.00	25,000	25,000.00
DAUS	On 16/05/2013	Any day expiry	8.99	Call	150.36420		0.15036	137.68590	0.13769	150.364	14.20	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Put	6.06420		0.00606	16.98590	0.01699	6.064	14.20	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.00	Call	141.27150		0.14127	129.47260	0.12947	141.271	14.04	0.00	0	25,000.00
DAUS	On 16/05/2013	Any day expiry	9.00	Put	6.97150		0.00697	18.77260	0.01877	6.971	14.04	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Call	132.30680		0.13231	121.42760	0.12143	132.307	13.88	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Put	8.00680		0.00801	20.72760	0.02073	8.007	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/05/2013	Any day expiry			9.13550		9.13550	9.11200	9.11200		12.43	0.00	100,000	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	74.04440		0.07404	69.94970	0.06995	74.044	12.59	0.00	100,000	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	28.54440		0.02854	47.94970	0.04795	28.544	12.59	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	154.99870		0.15500	141.67720	0.14168	154.999	14.15	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Put	9.49870		0.00950	19.67720	0.01968	9.499	14.15	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	146.13960		0.14614	133.62220	0.13362	146.140	13.99	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	10.63960		0.01064	21.62220	0.02162	10.640	13.99	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	137.41110		0.13741	125.73460	0.12573	137.411	13.83	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	11.91110		0.01191	23.73460	0.02373	11.911	13.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.14940		9.14940	9.12560	9.12560		11.62	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	27.28150		0.02728	27.72520	0.02773	27.282	12.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	227.88150		0.22788	252.12520	0.25213	227.882	12.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	10.00890		0.01001	10.99990	0.01100	10.009	13.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	370.60890		0.37061	395.39990	0.39540	370.609	13.82	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	5.62410		0.00562	6.49160	0.00649	5.624	14.37	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	456.22410		0.45622	480.89160	0.48089	456.224	14.37	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	153.31120		0.15331	142.97220	0.14297	153.311	11.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	43.91120		0.04391	57.37220	0.05737	43.911	11.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	146.32600		0.14633	136.53980	0.13654	146.326	11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	46.92600		0.04693	60.93980	0.06094	46.926	11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	139.49670		0.13950	130.26640	0.13027	139.497	11.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	50.09670		0.05010	64.66640	0.06467	50.097	11.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,049.48280		1.04948	1,025.73780	1.02574	1,049.483	19.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.08280		0.00008	0.13780	0.00014	0.083	19.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	949.53380		0.94953	925.82960	0.92583	949.534	18.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.13380		0.00013	0.22960	0.00023	0.134	18.18	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	899.57180		0.89957	875.89860	0.87590	899.572	17.64	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.17180		0.00017	0.29860	0.00030	0.172	17.64	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/05/2013	Any day expiry			9.15180		9.15180	9.12800	9.12800		11.75	0.00	5,000	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	181.64110		0.18164	170.17950	0.17018	181.641	12.06	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	39.84110		0.03984	52.17950	0.05218	39.841	12.06	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	204.30850		0.20431	191.44190	0.19144	204.308	12.12	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	32.50850		0.03251	43.44190	0.04344	32.508	12.12	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	196.62350		0.19662	184.22020	0.18422	196.623	12.10	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	34.82350		0.03482	46.22020	0.04622	34.823	12.10	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	189.06640		0.18907	177.13220	0.17713	189.066	12.08	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	37.26640		0.03727	49.13220	0.04913	37.266	12.08	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry			9.17760		9.17760	9.15360	9.15360		11.81	0.00	20,000	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	91.17480		0.09117	87.50290	0.08750	91.175	12.44	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	223.57480		0.22357	243.90290	0.24390	223.575	12.44	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	245.75630		0.24576	233.34970	0.23335	245.756	11.91	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	68.15630		0.06816	79.74970	0.07975	68.156	11.91	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	97.53940		0.09754	93.46640	0.09347	97.539	12.36	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	209.93940		0.20994	229.86640	0.22987	209.939	12.36	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	94.31040		0.09431	90.44110	0.09044	94.310	12.40	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	216.71040		0.21671	236.84110	0.23684	216.710	12.40	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.17880		9.17880	9.15480	9.15480		11.85	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	241.71280		0.24171	229.59490	0.22959	241.713	11.94	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	72.91280		0.07291	84.79490	0.08479	72.913	11.94	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	255.55850		0.25556	242.80740	0.24281	255.558	11.95	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	66.75850		0.06676	78.00740	0.07801	66.759	11.95	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	248.58560		0.24859	236.15090	0.23615	248.586	11.95	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	69.78560		0.06979	81.35090	0.08135	69.786	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.18490		9.18490	9.16090	9.16090		11.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	92.58980		0.09259	89.04130	0.08904	92.590	12.62	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	257.68980		0.25769	278.14130	0.27814	257.690	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.51	Call	55.49240		0.05549	54.08750	0.05409	55.492	13.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	380.59240		0.38059	403.18750	0.40319	380.592	13.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	41.29990		0.04130	40.63350	0.04063	41.300	13.56	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	456.39990		0.45640	479.73350	0.47973	456.400	13.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	233.74020		0.23374	222.37580	0.22238	233.740	11.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	88.84020		0.08884	101.47580	0.10148	88.840	11.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	227.31910		0.22732	216.25590	0.21626	227.319	11.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	92.41910		0.09242	105.35590	0.10536	92.419	11.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	220.99760		0.22100	210.23690	0.21024	220.998	11.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	96.09760		0.09610	109.33690	0.10934	96.098	11.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,085.74790		1.08575	1,062.06600	1.06207	1,085.748	14.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.84790		0.00085	1.16600	0.00117	0.848	14.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	986.24590		0.98625	962.71990	0.96272	986.246	13.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	1.34590		0.00135	1.81990	0.00182	1.346	13.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	936.59760		0.93660	913.17600	0.91318	936.598	13.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	1.69760		0.00170	2.27600	0.00228	1.698	13.68	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.21640		9.21640	9.19220	9.19220		12.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	209.16560		0.20917	201.15900	0.20116	209.166	12.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	182.76560		0.18277	198.95900	0.19896	182.766	12.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	204.17540		0.20418	196.39660	0.19640	204.175	12.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	187.77540		0.18778	204.19660	0.20420	187.775	12.18	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	199.74780		0.19975	192.17740	0.19218	199.748	12.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	193.34780		0.19335	209.97740	0.20998	193.348	12.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	52.49820		0.05250	51.75460	0.05175	52.498	14.40	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	636.09820		0.63610	659.55460	0.65955	636.098	14.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.22120		9.22120	9.19700	9.19700		12.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	155.00020		0.15500	149.96710	0.14997	155.000	12.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	283.80020		0.28380	302.96710	0.30297	283.800	12.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.51	Call	108.75190		0.10875	105.83380	0.10583	108.752	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	397.55190		0.39755	418.83380	0.41883	397.552	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	88.85440		0.08885	86.81310	0.08681	88.854	13.63	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	467.65440		0.46765	489.81310	0.48981	467.654	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	303.53650		0.30354	292.14230	0.29214	303.537	12.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	122.33650		0.12234	135.14230	0.13514	122.336	12.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	297.34410		0.29734	286.18650	0.28619	297.344	12.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	126.14410		0.12614	139.18650	0.13919	126.144	12.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	291.23080		0.29123	280.30790	0.28031	291.231	12.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	130.03080		0.13003	143.30790	0.14331	130.031	12.21	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,125.13690		1.12514	1,101.71920	1.10172	1,125.137	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	3.93690		0.00394	4.71920	0.00472	3.937	13.98	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,026.78330		1.02678	1,003.68370	1.00368	1,026.783	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	5.58330		0.00558	6.68370	0.00668	5.583	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	977.84520		0.97785	954.94610	0.95495	977.845	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	6.64520		0.00665	7.94610	0.00795	6.645	13.38	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.22720		9.22720	9.20290	9.20290		12.29	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	283.66540		0.28367	273.50390	0.27350	283.665	12.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	146.46540		0.14647	160.60390	0.16060	146.465	12.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	277.86720		0.27787	267.93020	0.26793	277.867	12.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	150.66720		0.15067	165.03020	0.16503	150.667	12.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	272.14520		0.27215	262.43180	0.26243	272.145	12.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	154.94520		0.15495	169.53180	0.16953	154.945	12.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.25830		9.25830	9.23390	9.23390		12.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	93.88870		0.09389	92.44190	0.09244	93.889	14.64	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	675.58870		0.67559	698.54190	0.69854	675.589	14.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	230.60560		0.23061	224.56990	0.22457	230.606	12.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	282.30560		0.28231	300.66990	0.30067	282.306	12.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 26/08/2013	Any day expiry	9.51	Call	163.65580	0.16366	159.98010	0.15998	163.656	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	415.35580	0.41536	436.08010	0.43608	415.356	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	140.07370	0.14007	137.19630	0.13720	140.074	13.79	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	481.77370	0.48177	503.29630	0.50330	481.774	13.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	259.92660	0.25993	252.84260	0.25284	259.927	12.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	241.62660	0.24163	258.94260	0.25894	241.627	12.67	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	238.55280	0.23855	232.23260	0.23223	238.553	12.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	270.25280	0.27025	288.33260	0.28833	270.253	12.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	234.54840	0.23455	228.37170	0.22837	234.548	12.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	276.24840	0.27625	294.47170	0.29447	276.248	12.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,070.14070	1.07014	1,047.80480	1.04780	1,070.141	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	11.84070	0.01184	13.90480	0.01390	11.841	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,022.06250	1.02206	1,000.01920	1.00002	1,022.063	13.27	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	13.76250	0.01376	16.11920	0.01612	13.763	13.27	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.29170	9.29170	9.26740	9.26740		13.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	289.39810	0.28940	282.99110	0.28299	289.398	13.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	297.69810	0.29770	315.59110	0.31559	297.698	13.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	285.29230	0.28529	278.99900	0.27900	285.292	13.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	303.59230	0.30359	321.59900	0.32160	303.592	13.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	126.52220	0.12652	124.72380	0.12472	126.522	14.89	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	714.82220	0.71482	737.32380	0.73732	714.822	14.89	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	298.43720	0.29844	291.13880	0.29114	298.437	13.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	286.73720	0.28674	303.73880	0.30374	286.737	13.09	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	293.88930	0.29389	287.03830	0.28704	293.889	13.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	292.18930	0.29219	309.63830	0.30964	292.189	13.10	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.29520	9.29520	9.27100	9.27100		13.16	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	193.01460	0.19301	189.24480	0.18924	193.015	14.04	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	497.81460	0.49781	518.24480	0.51824	497.815	14.04	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
DAUS	On 26/09/2013	Any day expiry	9.25	Call	318.43870		0.31844	309.76610	0.30977	318.439	13.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	273.23870		0.27324	288.76610	0.28877	273.239	13.08	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	313.71770		0.31372	305.49000	0.30549	313.718	13.10	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	278.51770		0.27852	294.49000	0.29449	278.518	13.10	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	219.38880		0.21939	214.95440	0.21495	219.389	13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	434.18880		0.43419	453.95440	0.45395	434.189	13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,115.56280		1.11556	1,094.30260	1.09430	1,115.563	13.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	20.36280		0.02036	23.30260	0.02330	20.363	13.54	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,068.26230		1.06826	1,047.27680	1.04728	1,068.262	13.40	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	23.06230		0.02306	26.27680	0.02628	23.062	13.40	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	323.21470		0.32321	314.46050	0.31446	323.215	13.07	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	268.01470		0.26801	283.46050	0.28346	268.015	13.07	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.32620		9.32620	9.30200	9.30200		13.30	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	298.37650		0.29838	292.50390	0.29250	298.377	13.61	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	382.17650		0.38218	400.50390	0.40050	382.177	13.61	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	276.74850		0.27675	271.46160	0.27146	276.748	13.77	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	420.54850		0.42055	439.46160	0.43946	420.548	13.77	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	133.67500		0.13367	131.99890	0.13200	133.675	15.55	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	877.47500		0.87748	899.99890	0.90000	877.475	15.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	305.94700		0.30595	299.86680	0.29987	305.947	13.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	369.74700		0.36975	387.86680	0.38787	369.747	13.55	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	302.13880		0.30214	296.16190	0.29616	302.139	13.58	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	375.93880		0.37594	394.16190	0.39416	375.939	13.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.33340		9.33340	9.30920	9.30920		13.32	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	297.32510		0.29733	291.68380	0.29168	297.325	13.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	403.92510		0.40393	422.48380	0.42248	403.925	13.70	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	293.71160		0.29371	288.16810	0.28817	293.712	13.73	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	410.31160		0.41031	428.96810	0.42897	410.312	13.73	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Call	244.48230	0.24448	240.22170	0.24022	244.482	14.15	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	511.08230	0.51108	531.02170	0.53102	511.082	14.15	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,115.99280	1.11599	1,095.56380	1.09556	1,115.993	13.45	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	32.59280	0.03259	36.36380	0.03636	32.593	13.45	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	300.98230	0.30098	295.24450	0.29524	300.982	13.68	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	397.58230	0.39758	416.04450	0.41604	397.582	13.68	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			9.36890	9.36890	9.34480	9.34480		13.63	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	352.37930	0.35238	346.19060	0.34619	352.379	13.84	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Put	413.47930	0.41348	431.39060	0.43139	413.479	13.84	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Call	348.58570	0.34859	342.48930	0.34249	348.586	13.87	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.44	Put	419.68570	0.41969	437.68930	0.43769	419.686	13.87	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Call	344.83290	0.34483	338.82760	0.33883	344.833	13.90	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.45	Put	425.93290	0.42593	444.02760	0.44403	425.933	13.90	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry			9.47780	9.47780	9.45440	9.45440		14.31	0.00	0	2,500.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Call	668.25890	0.66826	657.58760	0.65759	668.259	13.55	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.09	Put	280.45890	0.28046	293.18760	0.29319	280.459	13.55	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Call	662.80800	0.66281	652.22920	0.65223	662.808	13.58	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.10	Put	285.00800	0.28501	297.82920	0.29783	285.008	13.58	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Call	657.39670	0.65740	646.90990	0.64691	657.397	13.60	0.00	0	0.00	
DAUS	On 28/02/2014	Any day expiry	9.11	Put	289.59670	0.28960	302.50990	0.30251	289.597	13.60	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry			9.50010	9.50010	9.47710	9.47710		14.54	0.00	0	3,000.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	699.98260	0.69998	688.56830	0.68857	699.983	13.66	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	289.88260	0.28988	301.46830	0.30147	289.883	13.66	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	694.55350	0.69455	683.22330	0.68322	694.554	13.68	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	294.45350	0.29445	306.12330	0.30612	294.453	13.68	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Call	689.16270	0.68916	677.91630	0.67792	689.163	13.71	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	299.06270	0.29906	310.81630	0.31082	299.063	13.71	0.00	0	0.00	
DAUS	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/06/2014	Any day expiry	9.61	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			116.84446		116.84446	116.96320	116.96320			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,854.46000		1.85446	1,973.20000	1.97320	1,854.460		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	1,844.46000		1.84446	1,963.20000	1.96320	1,844.460		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	1,834.46000		1.83446	1,953.20000	1.95320	1,834.460		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			8.25581		95.56643	8.22578	95.84302			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,474.23000		6.47423	6,750.82000	6.75082	6,474.230		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	84,515.10000		84.51510	84,791.69000	84.79169	84,515.100		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			8.33671		93.13389	8.30571	93.41468			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,369.65000		1.36965	1,650.44000	1.65044	1,369.650		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	1,457.93000		1.45793	1,738.72000	1.73872	1,457.930		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	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	1,546.08000		1.54608	1,826.87000	1.82687	1,546.080			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			462.50900		462.50900	463.35600	463.35600				0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	165,190.00000		16.51900	173,660.00000	17.36600	165,190.000			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	165,090.00000		16.50900	173,560.00000	17.35600	165,090.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	164,990.00000		16.49900	173,460.00000	17.34600	164,990.000			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			469.03600		469.03600	469.89700	469.89700				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	230,460.00000		23.04600	239,070.00000	23.90700	230,460.000			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	230,360.00000		23.03600	238,970.00000	23.89700	230,360.000			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	230,260.00000		23.02600	238,870.00000	23.88700	230,260.000			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			211.88500		211.88500	211.77800	211.77800				0.00	0	965.00
IGOV	On 07/11/2013	Index Future			214.90300		214.90300	214.79500	214.79500				0.00	0	7.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On 01/08/2013	Index Future			574.08300	574.08300	573.62300	573.62300			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.12000	94.88000	5.10000	94.90000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000	95.01000	4.99000	95.01000			0.00	0	1,500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.97000	95.03000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.89000	95.11000	4.89000	95.11000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.87000	95.13000	4.86000	95.14000			0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			4.81000	95.19000	4.81000	95.19000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.80000	95.20000	4.79000	95.21000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.80000	95.20000	4.81000	95.19000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.86000	95.14000	4.86000	95.14000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			4.95000	95.05000	4.95000	95.05000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.07000	94.93000	5.06000	94.94000			0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.21000	94.79000	5.19000	94.81000			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.56650	7.56650	7.56010	7.56010		8.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	241.52110	0.24152	238.74330	0.23874	241.521	9.51	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	15.02110	0.01502	18.64330	0.01864	15.021	9.51	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	232.73760	0.23274	230.17330	0.23017	232.738	9.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	16.23760		0.01624	20.07330	0.02007	16.238	9.46	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	224.04280		0.22404	221.69920	0.22170	224.043	9.41	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	17.54280		0.01754	21.59920	0.02160	17.543	9.41	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.62130		7.62130	7.61700	7.61700		9.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	188.32100		0.18832	190.49220	0.19049	188.321	9.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	157.02100		0.15702	163.49220	0.16349	157.021	9.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	182.76590		0.18277	184.96360	0.18496	182.766	9.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	161.46590		0.16147	167.96360	0.16796	161.466	9.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	178.11720		0.17812	180.32890	0.18033	178.117	9.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	166.81720		0.16682	173.32890	0.17333	166.817	9.66	0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.14308		114.83804	6.11752	115.03420			0.00	0	9,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,368.22000		8.36822	8,564.38000	8.56438	8,368.220		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	8,437.59000		8.43759	8,633.75000	8.63375	8,437.590		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	8,506.90000		8.50690	8,703.06000	8.70306	8,506.900		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.17796		112.54306	6.15133	112.74227			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	2,300.93000		2.30093	2,500.14000	2.50014	2,300.930		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	2,373.66000		2.37366	2,572.87000	2.57287	2,373.660		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	2,446.34000		2.44634	2,645.55000	2.64555	2,446.340		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			4.98662		122.11064	4.95796	122.17350		1.35	401,255,563.04	3,286	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,655.01000		92.65501	92,717.87000	92.71787	92,655.010	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future			4.93824		117.02767	4.90469	117.09178		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,288.99000		1.28899	1,347.97000	1.34797	1,288.990	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	53.14000		0.05314	48.01000	0.04801	53.140	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,305.92000		1.30592	1,365.07000	1.36507	1,305.920	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	51.25000		0.05125	46.29000	0.04629	51.250	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,322.90000		1.32290	1,382.22000	1.38222	1,322.900	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	49.41000		0.04941	44.62000	0.04462	49.410	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.85726		118.60476	4.81750	118.67021		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,386.17000		1.38617	1,444.84000	1.44484	1,386.170	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	75.77000		0.07577	68.99000	0.06899	75.770	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,357.68000		1.35768	1,416.04000	1.41604	1,357.680	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	79.67000		0.07967	72.58000	0.07258	79.670	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,371.90000		1.37190	1,430.42000	1.43042	1,371.900	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	77.69000		0.07769	70.76000	0.07076	77.690	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.72986		113.40344	4.68309	113.46836			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	663.40000		0.66340	728.32000	0.72832	663.400		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	635.88000		0.63588	700.80000	0.70080	635.880		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	649.64000		0.64964	714.56000	0.71456	649.640		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			6.73151		134.19225	6.70109	134.51608		9.00	0.00	0	53,418.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,919.84000		124.91984	125,243.67000	125.24367	124,919.840	9.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,636.01000		2.63601	2,862.03000	2.86203	2,636.010	9.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	1,910.87000		1.91087	1,813.06000	1.81306	1,910.870	9.02	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,937.80000		3.93780	4,203.06000	4.20306	3,937.800	9.11	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,126.14000		1.12614	1,067.57000	1.06757	1,126.140	9.11	0.00	0	1,650.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,882.03000		5.88203	6,179.72000	6.17972	5,882.030	9.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	525.72000		0.52572	499.58000	0.49958	525.720	9.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	2,353.38000		2.35338	2,567.93000	2.56793	2,353.380	9.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,157.08000		2.15708	2,047.80000	2.04780	2,157.080	9.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.78002	136.08610		6.74848	136.41496		9.84	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,448.45000		2.44845	2,608.94000	2.60894	2,448.450	9.77	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	5,407.84000		5.40784	5,239.47000	5.23947	5,407.840	9.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,493.53000		13.49353	13,810.13000	13.81013	13,493.530	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	324.60000		0.32460	312.34000	0.31234	324.600	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,576.05000		13.57605	13,892.93000	13.89293	13,576.050	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	317.20000		0.31720	305.22000	0.30522	317.200	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,658.61000		13.65861	13,975.78000	13.97578	13,658.610	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	309.94000		0.30994	298.25000	0.29825	309.940	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	18,553.08000		18.55308	18,879.54000	18.87954	18,553.080	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	69.55000		0.06955	67.15000	0.06715	69.550	10.26	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.82286	132.62949		6.79023	132.96322		10.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,663.25000		10.66325	10,947.63000	10.94763	10,663.250	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,555.42000		1.55542	1,506.07000	1.50607	1,555.420	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,520.78000		10.52078	10,803.91000	10.80391	10,520.780	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,598.06000		1.59806	1,547.46000	1.54746	1,598.060	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,592.93000		10.59293	10,876.68000	10.87668	10,592.930	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,577.61000		1.57761	1,527.63000	1.52763	1,577.610	10.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.86724	134.42752		6.83366	134.76425			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.11	Call	2,399.38000		2.39938	2,736.11000	2.73611	2,399.380		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	2,204.01000		2.20401	2,540.74000	2.54074	2,204.010		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	2,301.75000		2.30175	2,638.48000	2.63848	2,301.750		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
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			298.70202		298.70202	298.64046	298.64046			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	3,712.02000		3.71202	3,650.46000	3.65046	3,712.020		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	3,702.02000		3.70202	3,640.46000	3.64046	3,702.020		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	3,692.02000		3.69202	3,630.46000	3.63046	3,692.020		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			4.88765		106.16385	4.86909	106.18913		0.78	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,918.17000		68.91817	68,943.45000	68.94345	68,918.170		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.78145		107.66218	4.75787	107.68813		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	200.59000		0.20059	215.70000	0.21570	200.590		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	191.19000		0.19119	180.35000	0.18035	191.190		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	206.51000		0.20651	221.85000	0.22185	206.510		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Put	186.11000		0.18611	175.50000	0.17550	186.110	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	212.53000		0.21253	228.10000	0.22810	212.530	0.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	181.13000		0.18113	170.75000	0.17075	181.130	0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.58222	104.70428		4.55100	104.73102		0.58	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	620.94000		0.62094	644.52000	0.64452	620.940	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	43.12000		0.04312	39.96000	0.03996	43.120	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	606.35000		0.60635	629.78000	0.62978	606.350	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	45.51000		0.04551	42.20000	0.04220	45.510	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	613.52000		0.61352	637.04000	0.63704	613.520	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	44.19000		0.04419	40.97000	0.04097	44.190	0.62	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.20945	106.12375		4.16708	106.14959			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	334.68000		0.33468	360.52000	0.36052	334.680		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	322.56000		0.32256	348.40000	0.34840	322.560		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	328.62000		0.32862	354.46000	0.35446	328.620		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			226.39172	226.39172		226.33967	226.33967			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	3,401.72000		3.40172	3,349.67000	3.34967	3,401.720		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	3,391.72000		3.39172	3,339.67000	3.33967	3,391.720		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	3,381.72000		3.38172	3,329.67000	3.32967	3,381.720		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.44151		113.43561	5.41490	113.53842		3.08	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,222.41000		100.22241	100,325.22000	100.32522	100,222.410	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			5.45461		110.87715	5.42574	110.98175		3.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,507.37000		1.50737	1,583.74000	1.58374	1,507.370	3.18	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	587.42000		0.58742	559.19000	0.55919	587.420	3.18	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,229.45000		2.22945	2,318.04000	2.31804	2,229.450	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	311.73000		0.31173	295.72000	0.29572	311.730	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,257.51000		2.25751	2,346.45000	2.34645	2,257.510	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	304.36000		0.30436	288.70000	0.28870	304.360	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,285.70000		2.28570	2,374.99000	2.37499	2,285.700	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	297.14000		0.29714	281.83000	0.28183	297.140	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,647.63000		108.64763	108,752.23000	108.75223	108,647.630	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			5.45937		112.37116	5.42803	112.47760		3.11	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,742.30000		2.74230	2,830.96000	2.83096	2,742.300	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	395.54000		0.39554	377.76000	0.37776	395.540	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,217.14000		2.21714	2,299.11000	2.29911	2,217.140	3.19	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	567.21000		0.56721	542.74000	0.54274	567.210	3.19	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,690.25000		2.69025	2,778.34000	2.77834	2,690.250	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	409.62000		0.40962	391.27000	0.39127	409.620	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,716.23000		2.71623	2,804.60000	2.80460	2,716.230	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	402.53000		0.40253	384.46000	0.38446	402.530	3.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.45704		109.73330	5.42345	109.83989			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	955.55000		0.95555	1,062.14000	1.06214	955.550		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Call	892.79000		0.89279	999.38000	0.99938	892.790		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	924.17000		0.92417	1,030.76000	1.03076	924.170		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			5.61998		111.90431	5.59384	112.03205		4.22	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	103,020.81000		103.02081	103,148.55000	103.14855	103,020.810		0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.64011		113.48364	5.61224	113.61349		4.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,341.98000		3.34198	3,455.62000	3.45562	3,341.980		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	366.31000		0.36631	350.10000	0.35010	366.310		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,378.62000		3.37862	3,492.62000	3.49262	3,378.620		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	357.93000		0.35793	342.08000	0.34208	357.930		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,415.40000		3.41540	3,529.75000	3.52975	3,415.400		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	349.71000		0.34971	334.21000	0.33421	349.710		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	6,169.11000		6.16911	6,296.61000	6.29661	6,169.110		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	53.71000		0.05371	51.36000	0.05136	53.710		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.65249		110.98198	5.62279	111.11408		4.32	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,795.45000		3.79545	3,906.62000	3.90662	3,795.450		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	533.60000		0.53360	512.67000	0.51267	533.600		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,829.50000		3.82950	3,940.99000	3.94099	3,829.500		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	524.82000		0.52482	504.21000	0.50421	524.820		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,761.50000		3.76150	3,872.35000	3.87235	3,761.500		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	542.50000		0.54250	521.25000	0.52125	542.500		0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.66497		112.48655	5.63366	112.61911			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,614.23000		1.61423	1,746.79000	1.74679	1,614.230		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,655.77000		1.65577	1,788.33000	1.78833	1,655.770		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	1,572.68000		1.57268	1,705.24000	1.70524	1,572.680		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.90095		101.54125	4.87628	101.55214		0.26	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,543.14000		30.54314	30,554.03000	30.55403	30,543.140		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		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.29570		102.97437	4.23254	102.98569		0.11	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	28.75000		0.02875	34.94000	0.03494	28.750		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	29.78000		0.02978	24.65000	0.02465	29.780		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	29.65000		0.02965	35.95000	0.03595	29.650		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	28.88000		0.02888	23.86000	0.02386	28.880		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	30.56000		0.03056	36.97000	0.03697	30.560		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	28.00000		0.02800	23.09000	0.02309	28.000		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			5.81126		108.06630	5.78016	108.23917		5.22	0.00	0	7,264.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,495.11000		100.49511	100,667.98000	100.66798	100,495.110		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		0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.83668		109.59149	5.80387	109.76707		5.31	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,739.04000		4.73904	4,898.97000	4.89897	4,739.040		0.00	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 07/11/2013	Bond Future	6.69	Put	292.89000		0.29289	277.24000	0.27724	292.890	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,782.88000		4.78288	4,943.16000	4.94316	4,782.880	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	285.97000		0.28597	270.67000	0.27067	285.970	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,826.83000		4.82683	4,987.46000	4.98746	4,826.830	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	279.20000		0.27920	264.25000	0.26425	279.200	5.49	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.85614		107.42862	5.82154	107.60704		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,653.54000		4.65354	4,804.18000	4.80418	4,653.540	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	608.29000		0.60829	580.51000	0.58051	608.290	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,575.41000		4.57541	4,725.21000	4.72521	4,575.410	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	628.52000		0.62852	599.90000	0.59990	628.520	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,614.42000		4.61442	4,764.65000	4.76465	4,614.420	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	618.33000		0.61833	590.14000	0.59014	618.330	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.87908		108.88504	5.84288	109.06456			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,624.21000		1.62421	1,803.73000	1.80373	1,624.210		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	1,526.91000		1.52691	1,706.43000	1.70643	1,526.910		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	1,575.57000		1.57557	1,755.09000	1.75509	1,575.570		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			5.87349		107.68997	5.84255	107.88482		5.83	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,645.50000		98.64550	98,840.35000	98.84035	98,645.500	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			5.90039		105.81400	5.86797	106.01187		6.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Call	5,588.58000		5.58858	5,769.71000	5.76971	5,588.580	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	332.59000		0.33259	315.85000	0.31585	332.590	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,638.24000		5.63824	5,819.73000	5.81973	5,638.240	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	325.02000		0.32502	308.64000	0.30864	325.020	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,687.99000		5.68799	5,869.85000	5.86985	5,687.990	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	317.59000		0.31759	301.58000	0.30158	317.590	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	9,268.04000		9.26804	9,463.50000	9.46350	9,268.040	6.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	47.31000		0.04731	44.90000	0.04490	47.310	6.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.92130		107.23972	5.88737	107.44068		6.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,487.10000		5.48710	5,657.32000	5.65732	5,487.100	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	721.36000		0.72136	690.62000	0.69062	721.360	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,531.74000		5.53174	5,702.40000	5.70240	5,531.740	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	710.13000		0.71013	679.83000	0.67983	710.130	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,442.57000		5.44257	5,612.34000	5.61234	5,442.570	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	732.74000		0.73274	701.55000	0.70155	732.740	6.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future			5.94158		105.29693	5.90632	105.49940			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	2,031.29000		2.03129	2,233.76000	2.23376	2,031.290		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	2,087.28000		2.08728	2,289.75000	2.28975	2,087.280		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	1,975.28000		1.97528	2,177.75000	2.17775	1,975.280		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future			7.67311		86.99637	7.64297	87.28112		13.72	0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,047.26000		77.04726	77,332.01000	77.33201	77,047.260	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			7.73087		85.07977	7.69986	85.36890		15.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,851.40000		9.85140	10,116.62000	10.11662	9,851.400	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	815.18000		0.81518	791.27000	0.79127	815.180	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,915.50000		9.91550	10,181.13000	10.18113	9,915.500	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	801.20000		0.80120	777.70000	0.77770	801.200	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,979.68000		9.97968	10,245.72000	10.24572	9,979.680	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	787.42000		0.78742	764.33000	0.76433	787.420	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,492.35000		14.49235	14,775.73000	14.77573	14,492.350	16.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	212.73000		0.21273	206.98000	0.20698	212.730	16.54	0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.78313		86.22621	7.75129	86.51957		16.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	8,766.58000		8.76658	9,005.68000	9.00568	8,766.580	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,145.20000		2.14520	2,090.94000	2.09094	2,145.200	16.71	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	8,824.19000		8.82419	9,063.85000	9.06385	8,824.190	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,121.82000		2.12182	2,068.12000	2.06812	2,121.820	16.72	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	8,709.06000		8.70906	8,947.59000	8.94759	8,709.060	16.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,168.81000		2.16881	2,113.98000	2.11398	2,168.810	16.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.83580		84.25018	7.80326	84.54643			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	128.78000		0.12878	425.03000	0.42503	128.780		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	219.30000		0.21930	515.55000	0.51555	219.300		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	38.12000		0.03812	334.37000	0.33437	38.120		0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.59087		175.59087	175.55292	175.55292				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,600.87000		2.60087	2,562.92000	2.56292	2,600.870			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	2,590.87000		2.59087	2,552.92000	2.55292	2,590.870			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	2,580.87000		2.58087	2,542.92000	2.54292	2,580.870			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			130.47151		130.47151	130.44933	130.44933				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	481.51000		0.48151	459.33000	0.45933	481.510			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	471.51000		0.47151	449.33000	0.44933	471.510			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	461.51000		0.46151	439.33000	0.43933	461.510			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			139.74154		139.74154	139.71350	139.71350				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,751.54000		1.75154	1,723.50000	1.72350	1,751.540			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	1,741.54000		1.74154	1,713.50000	1.71350	1,741.540			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	1,731.54000		1.73154	1,703.50000	1.70350	1,731.540			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/08/2013	Bond Future	138.01	Put	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			7.38718		99.24120	7.35183	99.57751		11.68	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,626.18000		88.62618	88,962.49000	88.96249	88,626.180	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			7.44520		97.10508	7.40878	97.44632		13.34	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,496.54000		10.49654	10,812.56000	10.81256	10,496.540	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	596.12000		0.59612	570.90000	0.57090	596.120	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,565.00000		10.56500	10,881.49000	10.88149	10,565.000	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	584.72000		0.58472	559.97000	0.55997	584.720	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,633.53000		10.63353	10,950.48000	10.95048	10,633.530	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	573.51000		0.57351	549.22000	0.54922	573.510	13.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.49847		98.41345	7.46098	98.75970		13.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,938.89000		8.93889	9,221.33000	9.22133	8,938.890	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	1,860.94000		1.86094	1,797.13000	1.79713	1,860.940	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,817.84000		8.81784	9,098.89000	9.09889	8,817.840	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	1,905.14000		1.90514	1,839.94000	1.83994	1,905.140	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,878.31000		8.87831	9,160.05000	9.16005	8,878.310	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	1,882.93000		1.88293	1,818.42000	1.81842	1,882.930	14.01	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.54954		96.20911	7.51114	96.55893			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	996.22000		0.99622	1,346.04000	1.34604	996.220		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	816.94000		0.81694	1,166.76000	1.16676	816.940		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	906.64000		0.90664	1,256.46000	1.25646	906.640		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.76716	88.48317	7.73190	88.83646		14.51	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,035.27000	78.03527	78,388.56000	78.38856	78,035.270	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			7.82482	86.44782	7.78858	86.80633		16.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	3,849.70000	3.84970	4,068.70000	4.06870	3,849.700	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,194.12000	4.19412	4,054.61000	4.05461	4,194.120	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	3,897.27000	3.89727	4,117.66000	4.11766	3,897.270	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,142.54000	4.14254	4,004.42000	4.00442	4,142.540	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	3,945.12000	3.94512	4,166.91000	4.16691	3,945.120	16.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,091.44000	4.09144	3,954.72000	3.95472	4,091.440	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			7.90995	113.66375	7.87981	114.05033			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	900.80000	0.90080	514.22000	0.51422	900.800		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	771.25000	0.77125	384.67000	0.38467	771.250		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	641.95000	0.64195	255.37000	0.25537	641.950		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.97104	110.84688	7.94002	111.23925			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	1,674.28000	1.67428	1,281.91000	1.28191	1,674.280		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	1,544.95000	1.54495	1,152.58000	1.15258	1,544.950		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.86	Put	1,415.88000	1.41588	1,023.51000	1.02351	1,415.880	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48660	1.48660	1.48660	1.48660	12.21	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	974.42660	0.09744	976.66450	0.09767	974.427	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	8.42660	0.00084	10.66450	0.00107	8.427	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	878.44960	0.08784	881.33880	0.08813	878.450	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	12.44960	0.00124	15.33880	0.00153	12.450	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	784.14140	0.07841	787.79220	0.07878	784.141	12.46	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	18.14140	0.00181	21.79220	0.00218	18.141	12.46	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	512.40650	0.05124	517.98210	0.05180	512.407	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	434.40650	0.04344	439.98210	0.04400	434.407	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	466.27950	0.04663	471.92300	0.04719	466.279	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	488.27950	0.04883	493.92300	0.04939	488.279	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	425.47530	0.04255	431.17200	0.04312	425.475	13.73	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	547.47530	0.05475	553.17200	0.05532	547.475	13.73	0	0.00
<b>Total for Derivatives :</b>										<b>775,666,766.24</b>	<b>313,334</b>	<b>2 182 032.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.74584		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.89000	107.30527	5.89000	107.28834		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.96747		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.87500	112.74782	6.87500	112.72711		0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.88901		0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.88740		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	47.41285	8.00000	47.40257		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	7.63000	102.83573	7.63000	102.81445		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.04000	104.66963	6.04000	104.65271		0.00	0	10,200,000.00
AB07		On 07/03/2014	Spot Bond	6.07000	103.78436	6.07000	103.76750		0.00	0	15,222,525.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.23800		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	7.10500	111.16237	7.10500	111.14127		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.93361		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.60000	134.54112	0.60000	134.49587		0.00	0	5,100,000.00
ABCP13		On 07/12/2023	Spot Bond	1.20000	144.94754	1.20000	284.42986		0.00	0	1,900,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.78334		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.41503		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.68008		0.00	0	2,800,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.04968		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.09710		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.12861		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	6.30000	110.78157	6.30000	110.76290		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.68187		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.67000	104.87051	6.67000	104.85181		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.04486			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74334			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71390			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.70715			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.76945			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99838			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.77000	104.42012	5.77000	104.40394			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.00499			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.92438			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.01460	4.35000	127.95866			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.87000	124.89443	1.87000	124.84814			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.84088	1.85000	116.79761			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.90933	2.75000	103.86824		5,500,000,000.00	2,000,000	1,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	9.40500	121.56315	9.40500	121.53228			0.00	0	1,278,668.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93804			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07699			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.13607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.33032			0.00	4,000,000	2,100,000.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	113.78055	3.15000	113.73436			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.31228	100.00000	30.23885			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.94000	171.68028	0.94000	171.62094			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.04872	2.76000	150.98902			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.97000	179.36818	0.97000	179.30601			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.64370	1.48000	179.57896			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.40125	74.67338	6.40125	74.65701			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.40125	74.67338	6.40125	74.65701			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.56472	84.61000	14.54027			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.40000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02924			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.38000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.47299	100.00000	38.40000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.26000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	93.06000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.44000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.37000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68708			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.52877			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.21000	107.30909	6.21000	107.29106			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.01000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.54000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.81000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84283			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.83000	118.75005	5.83000	118.73151			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.80000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.55503			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.16000			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	1.70000	103.75232	1.70000	107.98024			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.58708	1.81000	158.11817			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000	124.33944	2.08000	206.59697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.30000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.80000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.70000	102.70888	7.70000	101.92234			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.38000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.25000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	96.69000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	93.37000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.70500	114.52619	6.70500	114.50567			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	5.84000	104.82647	5.84000	104.81007			0.00	0	4,300,000.00
ABS6	On 01/06/2020	Spot Bond	7.25500	108.87451	7.25500	108.85319			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.32000	105.37912	8.32000	105.35578			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.26000	109.48235	6.26000	109.46401			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	0.60000	128.39156	0.60000	128.34836			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	123.96986	4.00000	123.91670			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	1.00000	147.40906	1.00000	289.26168			0.00	0	700,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	0.16001	113.09966	-0.16001	127.86909			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.88000	131.69649	0.88000	134.29561			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.76525			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.08239			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.29752	100.00000	25.23556			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.69644			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.69644			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.48000	112.84513	8.48000	99.88397			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	9.99000	109.38110	9.99000	109.35212			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.88010			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.61866	100.00000	1.61372			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.87674			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82921			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01530			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.64797	100.00000	9.61853			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00616			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.88347			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.70765	11.00000	56.69144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.17470	100.00000	6.15586			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.87030			0.00	25,000,000	25,000,000.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.84427			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.12802			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18423			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31047			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12792			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.16597			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18271			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.17966			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.17966			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.19359			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.09749			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.19359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.16572			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.29204			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.07612			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.05950			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.96683			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.05950			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.14317			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.18102			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.19623			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.16581			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.98331			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09749			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60376			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.54500	114.20684	7.54500	114.18365			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.00623			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	6.98000	104.00630	6.98000	103.98658			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.28043			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.38530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.19399			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	100.30403			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.22781	100.00000	5.21617			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.43414	100.00000	5.42218			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.44771			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.10069			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.12197			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.12787			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91460			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91460			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.30403			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.42831			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.08980			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.08067			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.33895			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.33789			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.15413			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.96825			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.21056			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65141			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95583			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.13246			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	103.01537			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12330			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93151			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10825			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.11811			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98640			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96048			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01079			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10520			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05188			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00774			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.55734	10.23000	101.52981			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02437			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99860			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.40199			0.00	2,000,000	1,000,000.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.62084			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.94470			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.70500	113.98391	7.70500	113.96024			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10057			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.48965	1.75000	106.57003			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00622			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.00913			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07796			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.11578			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04012			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02044			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.07039		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15357		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07796		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.12334		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10217		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.10821		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07387		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.13845		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.15822		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.90779		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92689		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99848		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02134		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.16288		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.15055		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23667		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.08552		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22458		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22911			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23667			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.93761			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.17625			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.17625			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	101.28928			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	102.74658			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00984			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91254			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.89799			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.99924			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32309			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.17984			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00565			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.37605	100.00000	4.36509			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.46068			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.74427			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.49420			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.54893			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.62179			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.35028			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.34000	100.99485	6.34000	100.97695			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.46290			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.54511			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	6.92500	109.26010	6.92500	109.23990			0.00	0	3,570,467.00
AIR02	On 30/04/2023	Spot Bond	7.76000	127.34546	7.76000	127.31897			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.31485	100.00000	43.20877			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.09000	114.15926	6.09000	114.14065			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.32018	100.00000	41.21897			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.11528	100.00000	12.08847			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.06000	162.97644	2.06000	162.91515			0.00	0	500,000.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.53901	3.85000	126.63672			0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.53573			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86694			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.17500	112.73107	7.17500	112.70936			0.00	0	1,119,095.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49510			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.51622			0.00	0	1,300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.71799	100.00000	60.56927			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.22936			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.43000	112.78035	6.43000	112.76085			0.00	0	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.91392			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14506			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.21500	102.03537	6.21500	102.01835			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.82655			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.65000	103.73610	6.65000	103.71757			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.15500	111.49427	7.15500	111.47285			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22016			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.59017	108.37092	9.59017	105.70912			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.16486			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.72802	104.76728	9.72802	103.42775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	9.74312	104.67736	9.74312	103.37972			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.16471			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.75823	105.09555	9.75823	103.40707			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.24947	107.05976	10.24947	106.97224			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19383			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19383			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.19388			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.84017	104.04722	9.84017	102.94158			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.80627	106.69741	9.80627	103.73965			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.72802	104.76728	9.72802	103.42775			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.64445	106.48206	9.64445	104.25090			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.78604	98.87859	8.78604	103.86032			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.12980			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.11428			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.11428			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05101			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.86678	103.47782	9.86678	102.49581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	9.93000	105.27920	9.93000	105.25084			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	65.94548	10.22500	102.55882			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	100.80345			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.01921			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.91071	12.22500	101.14060			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09703			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.57500	64.67921	9.57500	105.09474			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06252			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.09128			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.09128			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	101.04870			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79125			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.59017	108.47703	12.59017	105.97438			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	13.70807	106.58131	13.70807	106.46603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	12.56775	106.56388	12.56775	104.69772			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.46354			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.46354			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.46354			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.52053			0.00	3,000,000	1,500,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.09179	100.00000	8.07644			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.92169	100.00000	20.87045			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.04109	100.00000	18.99445			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.75376	100.00000	11.72497			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.76786	100.00000	11.73936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.21086	100.00000	14.17605			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.31346	100.00000	12.28330			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.10771	100.00000	56.00127			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.43818			0.00	2,000,000	1,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.19401			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22309			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP70U	On 24/07/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.91000	112.09247	0.91000	176.76021			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.68000	106.00740	6.68000	168.05900			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.68000	107.22458	6.68000	168.12576			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.06500	110.24645	7.06500	110.22555			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.15724			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.87243			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.90833			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.09933			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.54789			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.25538			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35169			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.03575			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.20318	100.00000	52.07671			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	89.30801	100.00000	89.10032			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.47500	103.61447	6.47500	103.59653			0.00	0	138,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.56719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41814			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.42747			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45857			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.48965			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57634			0.00	2,000,000	1,000,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.84512	100.00000	5.83080			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26056			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27471			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28077			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28279			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30702			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.33926			0.00	2,000,000	1,000,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.71754	100.00000	5.70353			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.71754	100.00000	5.70353			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05376			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14514			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17006			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.92500	107.68245	6.92500	107.66253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.24479			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37747			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.08939	100.00000	4.07949			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.08939	100.00000	4.07949			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.89500	107.77952	5.89500	107.76223			0.00	0	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.86583			0.00	0	1,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.81784			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.48807			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.40285			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.27912			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.80776	100.00000	7.78821			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.52242			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.28366			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.35856			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.49472			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	102.06174			0.00	2,000,000	1,000,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.97405			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10347			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.92641			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09758			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.52919			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.17886	100.00000	11.15148			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.47000	109.45868	6.47000	109.43974			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	7.80500	119.30673	7.80500	119.28191			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.44753			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.40513			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.50500	108.18297	7.50500	108.16131			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.48500	109.66862	9.48500	109.64101			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.34275			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.73500	111.09669	9.73500	111.06753			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22647			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.70500	105.83218	7.70500	105.81008			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.07418			0.00	2,000,000	1,000,000.00
CBL18	On 23/08/2019	Spot Bond	10.17500	106.50243	10.17500	106.47324			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.24788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.63362			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.16436			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.32000	82.83227	8.32000	101.14215			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.51000	132.10637	8.51000	132.07613			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.36000	128.14633	8.36000	128.11750			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.01000	125.65336	8.01000	125.62655			0.00	0	50,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.94207			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.05500	106.43991	10.05500	106.41154			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02235			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.82342			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.94615			0.00	2,000,000	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60996			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.90722			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09001			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09001			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09001			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.68648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.09763			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02144			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96046			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.88971			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83401			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84431			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.83588			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02139			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.96805			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.82601			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.87056			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.87679			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.87263			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11286			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.05954			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07472			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.55000	103.64113	9.55000	103.61490			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.13000	102.52648	7.13000	102.50694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000	0.00000	99.87746			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.40212			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.76190			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.76190			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.01956			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.27049	100.00000	23.21411			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	23.08160	100.00000	23.02568			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.12794			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	59.47860	100.00000	59.33452			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	59.81152	100.00000	59.66503			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.04415			0.00	300,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52670			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.74659	10.11000	103.71832			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52670			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68671			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.30359			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.46262			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.62285	2.76000	110.31716			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	107.24092	3.14000	110.25217			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.70596	8.25000	101.68362			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.60030			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52670			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52670			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.13735	3.10000	109.86844			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.99917	2.40000	109.73863			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.63550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26967			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.54017			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57683			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58488			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.89000	105.55865	6.89000	105.53912			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.61721			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60800			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43388			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44305			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	6.94000	105.72966	6.94000	105.70995			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	6.94000	105.72966	6.94000	105.70995			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	6.99000	109.01280	6.99000	108.99222			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15838			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28921			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01509			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.49534			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.49534			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.35578	100.17539	50.23360			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.65097			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.01688			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17600			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.84451			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.83300			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.06574	9.35000	102.03999			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.06574	9.35000	102.03999			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.79206			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.79141			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	99.73116			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08937			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.73671			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88822			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88822			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88822			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88822			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91270			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95334			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95334			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95334			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95334			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95334			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96013			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.50500	111.34269	7.50500	111.32040			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36550			0.00	2,000,000	1,000,000.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91275			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96777			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96777			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.28448			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33337			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.74115			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56125			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06283			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05526			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07469			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.87806			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.80819			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.74381			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07164			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47035			0.00	2,000,000	1,000,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32354			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97053			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.86779			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02498			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19891			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19891			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19891			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.02515			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45814			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10943			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10943			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09587			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94346			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09587			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75781			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.24511			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94350			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94350			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93574			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.13585	100.00000	6.12099			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	101.21401			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	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
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	100.02108			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	8.98000	103.53867	8.98000	103.55378			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.50000	106.26220	9.50000	105.06996			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88956			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.25479			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.02056			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40440			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.32032			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.18903	8.80500	100.35184			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.93045			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	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	100.32614			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.20384	100.00000	24.14968			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.20384	100.00000	24.14968			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.76426	7.01000	36.37568			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.38037			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00061			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.06500	110.24645	7.06500	136.85211			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.68000	38.03118	6.68000	168.05900			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.68000	38.41717	6.68000	168.12576			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.99868			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.85331			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71590			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71590			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.17358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.08836			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10514			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.70865			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10821			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40440			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.99621			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.49000	114.77324	7.49000	110.20320			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.49500	110.23433	7.49500	110.21205			0.00	0	313,163.00
COJ05	On 05/06/2023	Spot Bond	8.32000	131.54111	8.32000	131.51167			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.89000	113.77282	6.89000	113.75165			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.82000	118.68897	7.82000	118.66424			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.29000	106.51280	8.29000	106.48916			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.41000	107.43617	9.41000	107.40919			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.39602			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.42700			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37710			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.23459			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.14561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99392			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.84969			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.68000	103.44398	10.68000	103.84279			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.26288			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.43000	102.17504	6.43000	103.07785			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23123			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.10903			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.16572			0.00	2,000,000	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.05209			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.89000	103.34563	5.89000	103.32923			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.69000	132.23422	5.69000	124.74958			0.00	0	2,179,478.00
DV22	On 07/02/2020	Spot Bond	6.50500	118.38468	6.50500	118.36375			0.00	0	38,150,000.00
DV23	On 27/02/2023	Spot Bond	6.97000	123.36890	6.97000	123.34555			0.00	0	88,450,000.00
E170	On 01/08/2020	Spot Bond	6.11500	146.40984	6.11500	146.38548			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.08019			0.00	2,000,000	6,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.84168			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.99731			0.00	2,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.10073			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.92956			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.74465			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.24000	124.84893	1.24000	124.80478			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	111.88323	1.31000	111.84339			0.00	0	245,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.67000	118.89302	7.67000	118.86830			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.63000	119.84978	7.63000	119.82539		167,860,000,000.00	22,000,000	20,000,000.00	
EMM03	On 04/05/2024	Spot Bond	8.46000	111.54113	8.46000	111.51602			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.91521			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.12875			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.24665			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.45673	100.00000	38.36357			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	63.20269	100.00000	63.04443			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	68.46701	100.00000	68.46700			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.67315	3.00000	124.62300			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.85000	110.55349	9.85000	110.52413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.07821			0.00	0	3,900,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.43107			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.75781			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.09500	88.18260	8.09500	103.06703			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.96011			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.96367			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.96235			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.95929			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.95824			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96799			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.96666			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.96562			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.96784			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.96535			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.96371			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.31000	106.81393	5.31000	106.79863			2,070,900,000.00	390,000	6,390,000.00
ES18	On 20/04/2018	Spot Bond	5.85500	115.00424	5.85500	114.98611			2,166,350,000.00	370,000	204,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	6.50000	127.92859	6.50000	127.90599			0.00	0	246,212,000.00
ES26	On 02/04/2026	Spot Bond	7.24500	105.94251	7.24500	105.92190			0.00	0	44,190,000.00
ES33	On 15/09/2033	Spot Bond	8.19000	94.46936	8.16000	94.72896			0.00	0	801,049,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.84046			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51243			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73348			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.92321			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.58804	100.00000	10.56240			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.30357	100.00000	10.27861			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	5.94000	105.36426	5.94000	105.34750			0.00	0	13,400,000.00
FRB05	On 21/12/2018	Spot Bond	7.57500	107.55475	7.57500	107.53278			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04233			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04228			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.39323			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.77112			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.37500	116.02720	9.37500	115.99800			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.44575			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.23843	100.00000	70.05886			0.00	0	0.00
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	0.98000	132.41105	0.98000	133.25307			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.04000	146.91273	1.04000	288.28743			0.00	0	900,000.00
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.86223	1.79000	158.51166			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.43722	1.97000	210.08319			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.10000	118.11042	6.10000	118.09113			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.53491	100.00000	28.47210			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.53491	100.00000	28.47210			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14800	55.38813	8.14800	54.65460			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.34718	9.50600	34.44385			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.11795	9.74000	33.20662			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	90.32506	100.00000	90.10689			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.44623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.33939		0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.88044		0.00	2,000,000	1,000,000.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16623		0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.27037		0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.27037		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.83218		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.22939		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32577		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.39845		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59796		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12798		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25277		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.44777		0.00	2,000,000	1,000,000.00
FRC115		On 20/06/2017	Spot Bond	7.47000	99.91729	7.47000	98.00000		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.91729	7.47000	100.00000		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.57310		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23667		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52302		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65078			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17171			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.11506			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82930			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21401			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.93352	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.44174			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.72884			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30005			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.39053			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64027			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.51851			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.71384			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.82181			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.63577			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.58317			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.41312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38601			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75284			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.73035			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66880			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75584			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48089			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.20665	100.09221	12.17706			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08855			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.84128			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.31948			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49279			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.07621			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.42141			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.22227			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	101.23751			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.11729			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.54559			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.66951			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.06900			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.66951			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.05272			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.12334			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	48.39070	13.22500	104.08535			26,450,000,000.00	2,000,000	1,000,000.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.05071			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.64629			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.64629			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.05223			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.61453			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.65217			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		2.65500	94.24839	2.65500	97.85219			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000	0.00000	104.66716			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		100.00000	0.92234	100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.49275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22680			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21925			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.43385			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.48057			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60354			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02905			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32342			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.22000	130.50169	2.22000	121.06187			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.24356			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25725			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.20000	119.44237	2.20000	121.24813			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.75789	0.17999	117.30387			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.22000	116.16434	2.22000	121.06187			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.74406	1.15999	122.02681			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	109.01348	1.22999	123.70295			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36742			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.08096	100.00000	20.03231			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.03318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.76687			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.79915	4.73000	110.74945			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.79998			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06702			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.23446			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.65199			0.00	2,000,000	1,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45942			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40170			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19351			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.63440			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19199			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.46932			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.87015			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.35665			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89537			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.85000	101.22919	9.85000	100.37998			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.71562			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	6.66000	101.95560	6.66000	101.09770			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.05980			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22375			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26057			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30569			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.33395			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.51614	3.30000	137.45990			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.62058			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.42413			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.44490			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.03766			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.53033			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.80071			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.11768			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.55000	140.75852	1.55000	276.20714			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.05000	146.78897	1.05000	288.04447			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.77000	138.20056	1.77000	271.18609			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.35000	112.26440	1.35000	129.47484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.30179			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.95000		129.52575	0.95000	129.48089			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.51677			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.70667			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.27982			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.17201			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.99971			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000		103.60450	2.18000	103.56515			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000		100.00000	0.00000	101.19163			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.77131	100.00000	0.76943			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.58500	104.97509	13.55064			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000		100.00000	0.00000	101.01164			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.96016			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.10860			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.95154	101.07593	17.90762			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.34374	100.44759	9.32100			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.00420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	16.23930	100.76967	16.19968			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.38973			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.13163			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00229			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.29935			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	113.75310	1.80000	113.71113			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.03321			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.95054			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.57191			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.37000	107.11342	1.37000	111.75028			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.02410			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.40000	106.66922	1.40000	111.40151			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.37500	105.59679	5.37500	105.58157			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.44000	107.17348	5.44000	107.15785			0.00	0	2,617,442.00
FRX16	On 15/09/2016	Spot Bond	6.00000	107.29362	6.00000	107.27640			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.27500	109.74323	6.27500	109.72480			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.35500	118.16435	6.35500	118.14415			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	6.94500	110.62495	6.94500	110.60443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	7.89000	99.74860	7.89000	100.63960			0.00	0	200,000,000.00
FRX24	On 10/12/2024	Spot Bond	7.86000	126.32205	7.86000	126.29530			0.00	0	5,000,000.00
FRX31	On 21/02/2031	Spot Bond	8.59500	110.34835	8.59500	110.32270			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.11000	89.21202	9.11000	89.19031			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.06402			0.00	2,000,000	1,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.77298			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.66389			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.50500	107.48872	7.50500	107.46708			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	101.10002			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21925			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.97135			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.49421			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.95951			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.16337			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.09125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.87280			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78609			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.56889			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.73951			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.33702			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.34504			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.36054			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.72512	100.00000	2.71909			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.37974			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.40638			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	101.24961			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76811			0.00	200,000	1,200,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.54495			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11184			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.92067			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.18412			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.48250			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.14797			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.23600			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.40773			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.18930			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	105.71237			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.71237			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	93.83648	100.00000	93.61825			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.47254			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.48654			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.49723	105.16121	6.49723	102.97573			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	105.99416			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.49014			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.51115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		6.85132	105.15998	6.85132	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	106.35852			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.52180			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.54276			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		7.30333	105.16529	7.30333	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	107.64845			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.56397			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.58136			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	108.35569			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	110.19538			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.53666			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.62213			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.64637			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		6.31500	122.46039	6.31500	122.43936			0.00	0	30,000,000.00
HWAY23	On 07/12/2023	Spot Bond		0.82000	149.66773	0.82000	293.69532			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		0.80000	154.21545	0.80000	294.19299			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		8.18000	113.35250	8.18000	113.32740			0.00	0	17,000,000.00
HWAY35	On 31/07/2035	Spot Bond		8.16500	113.70211	8.16500	113.67698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	0.76000	119.15489	0.76000	119.11425			0.00	0	778,321,429.00
I2038	On 31/01/2038	Spot Bond	1.72000	115.86109	1.72000	115.81852			0.00	0	665,365,611.00
I2050	On 31/12/2050	Spot Bond	1.86000	122.95005	1.85000	123.21548		28,104,600,000.00	15,110,000	225,610,284.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	5.99000	109.23710	5.99000	109.21958			0.00	0	143,525.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.72845			0.00	0	1,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45087			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87117			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10440			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.69743			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.50500	103.24758	6.50500	103.22963			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.49000	109.28360	6.49000	109.26463			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	6.85500	114.37551	6.85500	114.35456			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.43500	102.37323	6.43500	102.35552			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.39634			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91931			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	108.34534	3.15000	108.30131			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	6.31000	107.66575	6.31000	107.64727			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.20241			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.21530			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.14376			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.95000	115.80949	0.95000	133.56486			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74484			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.77977			0.00	1,200,000	1,300,000.00
IBL39	On 02/04/2018	Spot Bond	6.82500	108.97850	6.82500	108.95853			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.25664			0.00	0	1,300,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.72720			0.00	0	13,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.00500	107.74150	7.00500	107.72112			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.40500	101.60470	7.40500	101.58430			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22291			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.78500	89.06772	6.78500	103.10461			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00179	100.00000	0.00179			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.36498	5.00000	100.35144			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.36498	5.00000	100.35144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.44276	5.00000	101.42892			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.36498	5.00000	100.35144			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.68033	4.00000	100.66949			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.00925			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.92480			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.01646			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	7.99000	112.92946	7.99000	112.90530			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.86778			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.86778			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.96015			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.49704	100.00000	8.47645			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64228			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.26168			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.05803			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	7.99000	103.00244	7.99000	102.98052			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19847			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.01520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98447			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.67000	101.23526	7.67000	99.97899			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.11376			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	5.27500	94.98932	5.27500	94.98932			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.92779	5.27500	99.84128			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.82688	5.27500	99.74054			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.72616	5.27500	99.64000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.62389	5.30000	99.53749			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.52311	5.30000	99.43689			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.32216	5.30000	99.23629			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.00399	5.40000	98.91706			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.80139	5.40000	98.71481			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.70040	5.40000	98.61400			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF073	On 30/07/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.90243			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99007			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.59017	107.20879	9.59017	104.95816			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.59017	104.63031	9.59017	103.30195			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.14627			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.71528			0.00	2,000,000	1,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12164			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.75434	6.50000	100.73674			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19891			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83712			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	96.88333	100.25042	96.63305			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12142			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12142			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.43744	100.00000	25.37374			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	16.27996	100.00000	16.23920			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96224			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64048			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.64048			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.92369			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.92369			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03014			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13577			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	101.08961			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10690			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.15709			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00515			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02296			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.03040			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.09404			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84198			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83938			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.51239			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.48144			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.46346			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.27028			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.27028			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.55041			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.78657	100.00000	68.61993			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.05101			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.46997			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		600,000,000,000.00	6,000,000	6,000,000.00	
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.50301			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.54102			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55317			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.56130			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.00000	106.84734	7.00000	106.82726			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12000	103.60266	6.12000	103.58569			0.00	0	105,330,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.48337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	7.10500	111.17947	7.10500	111.15838			0.00	0	14,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.73112			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.78424			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.16861			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.17000	110.66308	7.17000	110.64166			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.19641			0.00	0	1,900,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.51459			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.04000	106.43552	2.04000	122.75006			0.00	0	10,400,000.00
IV019	On 31/03/2028	Spot Bond	2.97000	102.11581	2.97000	137.11748			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18312			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.90209			0.00	0	1,300,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.71397			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.70112			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.34036			0.00	0	1,100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.02082			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42923			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.76000	96.00562	2.76000	96.80562			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	2.76000	95.92559	2.76000	98.91245			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.44088			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92301			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98447			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.07500	114.59377	10.07500	114.56316			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.36519			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	101.03210	2.97000	137.11748			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	5.27500	94.98932	5.27500	99.91336			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.89894	5.27500	99.81248			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.79808	5.27500	99.71179			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.69743	5.27500	99.61131			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.59507	5.30000	99.50873			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.49435	5.30000	99.40818			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.39383	5.30000	99.30784			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.29352	5.30000	99.20770			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828	0.00	0	0.00			
IVA330	On 25/07/2013	Spot Bond	5.40000	98.97500	5.40000	98.88812	0.00	0	0.00			
IVA331	On 01/08/2013	Spot Bond	5.40000	98.87365	5.40000	98.78695	0.00	0	0.00			
IVA332	On 08/08/2013	Spot Bond	5.40000	98.77251	5.40000	98.68599	0.00	0	0.00			
IVA333	On 15/08/2013	Spot Bond	5.40000	98.67158	5.40000	98.58523	0.00	0	0.00			
IVA334	On 22/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379	0.00	0	0.00			
IVA335	On 29/08/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469	0.00	0	0.00			
IVA336	On 05/09/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983	0.00	0	0.00			
IVA337	On 12/09/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773	0.00	0	0.00			
IVA338	On 19/09/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00			
IVA339	On 26/09/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00			
IVA340	On 03/10/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439	0.00	0	0.00			
IVA341	On 10/10/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010	0.00	0	0.00			
IVA342	On 17/10/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231	0.00	0	0.00			
IVA343	On 24/10/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00			
IVA344	On 31/10/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00			
IVA345	On 07/11/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.76920			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.03674			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.29533			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.29762			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.27802			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.71035			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08695			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.25446			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.24376			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.09218			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	100.00000	48.71393	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29416			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	52.82503	100.00000	52.82502			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.34934	100.00000	80.17429			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.37944	100.00000	53.24871			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	63.10489	100.00000	62.95033			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.28818			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.63027	100.00000	10.60365			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.54933	100.00000	27.48186			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.56117			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.60365	100.00000	10.57710			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.59195			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.26393	100.00000	33.16007			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.58097			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.30104			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.06000	158.34006	7.06000	158.31021			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56862			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52302			0.00	36,000,000	22,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	7.20500	103.60759	7.20500	103.58733			0.00	0	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.25500	70.61322	7.25500	102.42492			0.00	0	500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74775			0.00	2,000,000	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.24000	105.52870	10.24000	105.49976			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.91880			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20443			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.53432			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.15914			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.61798			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.98411			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		50,100,000,000,000.00	501,000,000	488,000,000.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.48947			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.56936			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26852			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.67829			0.00	0	150,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.63646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49937			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.11655			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.52960			0.00	0	10,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07322			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73935			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80848			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.31468			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.06790	100.00000	56.92813			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	66.29058	100.00000	66.12459			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	59.33760	100.00000	59.19228			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.64373	100.00000	38.55012			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.67797	100.00000	26.61333			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.81579	100.00000	9.79201			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.96433	100.00000	23.90627			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	6.92500	110.83410	6.92500	110.81349			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.05361			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.14794			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.68137			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.68659			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71261			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.36778			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.48815			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.34000	107.71488	6.34000	107.69652			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	6.99500	114.13670	6.99500	114.11503			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.64500	118.35811	7.64500	118.33358			0.00	0	2,000,000.00
MET01	On 15/12/2014	Spot Bond	5.83000	108.95259	5.83000	108.93539			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.94515			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.98326			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.75500	113.60936	7.75500	113.96871			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.14000	106.47261	6.14000	106.45511			0.00	0	25,010,304.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.40639			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.26500	109.26614	7.26500	109.24472			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	6.96500	109.16211	6.96500	109.14157			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.89000	108.20120	5.89000	108.18384			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.19000	109.48364	6.19000	109.46521			0.00	0	9,800,000.00
MTN04	On 13/07/2017	Spot Bond	6.91000	114.89549	6.91000	114.87394			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.81500	101.23874	5.81500	101.22303			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.43622			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.22426			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.98449			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.86934	100.00000	5.85511			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15549	100.00000	0.15512			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.14524	100.00000	6.13036			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.22049	100.00000	6.20542			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.71184	100.89771	5.69789			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.78930	100.61875	5.77519			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01499			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01513			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01551			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01584			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01611			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01634			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01635			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01808			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.01992			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15549	100.00000	0.15512			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15549	100.00000	0.15512			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.14000	107.56856	7.14000	107.54771			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.84390			0.00	10,560,000	2,640,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.74026			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.08750			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.71291			0.00	0	2,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.82006			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.35310			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.19000	111.09188	6.19000	111.07349			0.00	0	6,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.65624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	7.17500	123.18805	7.17500	123.16446			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.23500	36.36457	9.23500	36.35577			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.24000	106.85839	6.24000	106.84045			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49356			0.00	0	700,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.52153			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.29500	102.91465	6.29500	102.89732			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32639			0.00	14,000,000	27,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.44000	108.85957	6.44000	108.84081		155,951,040,000.00	24,216,000	16,481,040.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.89628			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	99.77527			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98046			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72985			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.59210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42832			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.83311			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29702			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	100.37440			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.40948			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.30173			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.61414			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.82839			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29213			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.59583			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.29480			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.71829			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03275			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.97181			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.68757			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70910			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.67556			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.94000	109.34353	6.94000	109.32326			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.82000	102.83750	5.82000	102.82143		69,840,000,000.00	12,000,000	3,000,000.00	
NED8	On 08/02/2014	Spot Bond	5.67000	104.65387	5.67000	104.63770			0.00	0	86,553,954.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57316			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.35500	126.70238	10.35500	119.15254			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.88470			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.69933			0.00	0	1,700,000.00
NILB10	On 08/12/2016	Spot Bond	1.06000	162.86815	1.06000	162.81131			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.80500	117.15875	6.80500	117.13709			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.55858			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.02653			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.58274			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.43500	118.71819	7.43500	118.69362			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.42611			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.87460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26691			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.34992			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.63500	118.65866	7.63500	121.87715			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.44865			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34770			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.39255			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.83500	118.60013	7.83500	118.57428			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.53840			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.45541			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47107			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.47111			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.55991			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.67304			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.81886			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.87457			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.73781			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	132.54229	3.22500	132.48835			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.44000	105.82794	5.44000	105.81251			0.00	0	24,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	6.66500	131.13873	6.66500	131.11512			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.90000	137.23752	6.90000	137.21221			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.95500	180.19049	0.95500	180.12810			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.74000	145.97887	7.74000	145.94842			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.49627			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.48314			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.63029			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.26835			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30079			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.78325			0.00	0	1,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.00125			0.00	0	800,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.92102	100.00000	19.87224			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.96739	100.00000	19.91848			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.99521	100.00000	19.94623			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.66287	100.00000	20.61226			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.40472	100.00000	21.35230			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.04130	100.00000	25.97752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	5.75000	107.60101	5.75000	107.58434			0.00	0	8,910,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.71510	100.00000	5.70125			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.94000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.61220	100.00000	30.53724			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.30369	100.00000	10.27872			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10164			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.35954			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17778			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	83.59448	100.00000	83.41393			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.19907			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.07281			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.84500			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.72931			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00130			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.94566			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.99551			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30808			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.09522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.04261			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07856			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.07696			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.15832			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.09215			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.22796			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.22804			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.14991			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.36064			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.82495			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.85121			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.86303			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.88926			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.00188			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.02803			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.99979			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.29877			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	4.99000	113.08874	4.99000	113.07360			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.29000	93.28395	5.29000	93.27072			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.48000	44.77761	6.48000	44.76977			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	5.01500	120.70879	4.99000	120.75337		106,592,822,000,000.00	254,800,000	1,982,693,000.00	
R158	On 15/09/2015	Spot Bond	4.99000	120.76955	4.99000	113.07360			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.89000	89.34723	4.89000	89.33550			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	4.99000	128.08097	4.99000	128.06381			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.82000	85.32737	4.82000	85.31633			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.62000	103.98652	4.62000	103.97348			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.69000	137.87523	6.66000	138.17528		93,928,701,227,520.00	040,164,608	1,979,317,884.00	
R187P	On 21/12/2026	Spot Bond	6.40000	42.45632	6.40000	42.44897			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.32000	40.31798	6.32000	40.31109			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.55000	300.60123	0.55000	300.50049			0.00	0	223,075,680.00
R201	On 21/12/2014	Spot Bond	4.93500	109.29804	4.92000	109.30715		3,013,360,350,000.00	610,610,000	1,116,493,300.00	
R202	On 07/12/2033	Spot Bond	1.48000	226.60123	1.48000	226.51953		19,476,800,000.00	13,160,000	1,386,213,286.00	
R2023	On 28/02/2023	Spot Bond	6.11500	113.51967	6.09000	113.69704		18,635,462,500,000.00	047,500,000	4,173,874,000.00	
R203	On 15/09/2017	Spot Bond	5.43000	112.13339	5.40500	112.21870		16,986,669,000,000.00	128,300,000	5,361,225,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	5.60000	114.59947	5.57500	114.70906		5,489,690,908,800.00	980,301,948	4,204,566,249.00	
R2048	On 28/02/2048	Spot Bond	7.83000	112.74815	7.83000	112.72463		16,183,793,644,200.00	066,895,740	2,396,298,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	60.34536	100.00000	60.19758		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.03000	104.09406	5.01500	104.08968		1,406,478,540,000.00	279,618,000	2,647,000,000.00	
R207	On 15/01/2020	Spot Bond	5.78500	110.42025	5.75500	110.57502		7,810,112,817,845.00	350,062,717	5,519,315,464.00	
R208	On 31/03/2021	Spot Bond	5.85000	106.45372	5.82000	106.63079		30,100,320,946,800.00	145,354,008	8,342,153,608.00	
R209	On 31/03/2036	Spot Bond	7.62500	85.99761	7.59500	86.26660		13,524,700,811,750.00	773,731,254	7,442,879,000.00	
R210	On 31/03/2028	Spot Bond	1.07000	173.51888	1.07000	173.45830		10,719,217,200.00	10,017,960	329,565,960.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.62221	-0.70000	130.35300		0.00	0	109,681,942.00	
R212	On 31/01/2022	Spot Bond	0.38000	139.69536	0.38000	139.64918		3,428,508,200.00	9,022,390	1,902,300,857.00	
R213	On 28/02/2031	Spot Bond	7.34000	98.10194	7.30500	98.42000		26,758,221,681,260.00	645,534,289	4,829,926,310.00	
R214	On 28/02/2041	Spot Bond	7.68500	87.82186	7.68500	87.80387		25,135,352,555,000.00	270,703,000	8,289,335,000.00	
R224C	On 15/09/2013	Spot Bond	4.68000	98.45982	4.68000	98.44739		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.78000	96.14822	4.78000	96.13588		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.89000	93.76972	4.89000	93.75741		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.05000	91.27042	5.05000	91.25805		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	4.89000	89.34723	4.89000	89.33550		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	4.81000	87.40793	4.81000	87.39664			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.82000	85.32737	4.82000	85.31633			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.86500	99.52246	4.86500	99.50926			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.95500	97.11116	4.95500	97.09810			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.97500	94.74307	4.97500	94.73028			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.92500	92.51569	4.92500	92.50332			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	4.96000	90.22753	4.96000	90.21539			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.83000	88.33488	4.83000	88.32330			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.81000	86.30411	4.81000	86.29284			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.87000	84.09975	4.87000	84.08863			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.38000	80.44415	5.38000	80.43242			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.43000	78.16169	5.43000	78.15019			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.58000	75.53138	5.58000	75.51996			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.56000	73.56135	5.56000	73.55027			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.54000	71.65665	5.54000	71.64590			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.53000	69.77005	5.53000	69.75960			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.71500	67.03108	5.71500	67.02070			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.69500	65.26524	5.69500	65.25518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	5.74000	63.23382	5.74000	63.22399			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.71000	61.62399	5.71000	61.61446			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.68000	60.07269	5.68000	60.06345			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.65000	58.57755	5.65000	58.56858			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.61000	57.19246	5.61000	57.18377			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.57000	55.86190	5.57000	55.85347			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.60000	48.64115	6.60000	48.63248			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.56000	47.29925	6.56000	47.29087			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.52000	46.01223	6.52000	46.00412			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.48000	44.77761	6.48000	44.76977			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.44000	43.59305	6.44000	43.58546			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.40000	42.45632	6.40000	42.44897			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.36000	41.36529	6.36000	41.35818			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.32000	40.31798	6.32000	40.31109			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.57048			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59213			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.68855			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.79111			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.37661	100.00000	2.37079			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.26662			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.25598			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25702			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20149			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86326			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.20185			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.96306			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	99.11296	100.00000	98.93847			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00381			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84901			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49780			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.91448			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.65915			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.42033			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.16954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.30586			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52718			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29699			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.72852			0.00	2,000,000	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23482			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.45652			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40740			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40740			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58971			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.84544			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.29687			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.71128			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.35927			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.52486			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.17425			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.71528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.46786			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.97134	12.35000	105.93626			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.47944			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.45485			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.70227	100.00000	11.67391			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.70227	100.00000	11.67391			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.62429			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	62.57201	100.00000	62.41532			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.74315			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.64538	5.25000	101.63082			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.11401	100.00000	1.11129			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.04927	100.00000	6.03445			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.92984	100.00000	8.90821			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.95814			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.61528			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.18000	117.32177	7.18000	117.29916			0.00	0	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58948			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.29000	119.28143	6.29000	113.85935			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.82698			0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond	7.45500	112.76682	7.45500	112.74414			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.43243			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.21158			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.29645			0.00	0	300,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.43254			0.00	0	1,300,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.42427			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.29000	110.84928	6.29000	106.02272			0.00	0	14,468,941.00
SBK9	On 10/04/2018	Spot Bond	7.17500	105.80260	7.17500	105.78222			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	130.78708	0.90000	130.74200			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.14047			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.45000	117.28802	6.45000	117.26779			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.31000	117.61607	6.31000	117.59621			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.24000	117.78055	6.24000	117.76088			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.80500	106.71774	6.80500	106.69834			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.38500	117.44018	6.38500	117.42012			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.35000	117.52222	6.35000	117.50225			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08692			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.89787			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.16658			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80163			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.88154			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.16369	100.00000	82.97889			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.45500	110.46221	6.45500	110.44314			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13627			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93943			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.98485			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.59339	100.00000	1.58984			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.96554			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.47000	120.26771	7.47000	120.24348			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	8.31000	113.69829	8.31000	113.67314			0.00	0	800,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.99970			0.00	0	1,900,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.43512			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84652			0.00	0	1,300,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.84165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	7.06500	108.53784	7.06500	108.51702			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	7.36000	110.85370	7.36000	106.73974			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.52000	106.69345	7.52000	106.67169			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.17000	118.84818	6.17000	118.82823			0.00	0	900,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.07241	0.70000	123.03066			0.00	0	100,000.00
SBSI11	On 07/12/2023	Spot Bond	1.08000	146.41843	1.08000	287.31712			0.00	0	900,000.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.14376			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.74000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	4.08939	100.00000	4.07949				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.87532	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	111.11162	0.56999	124.59865				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.75434	6.50000	100.73674				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.21339				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83725				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.90239				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.22389				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.50500	107.64633	7.50500	107.62455				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.06318				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.64954				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.71000	103.29944	5.71000	103.28351				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.29000	112.09162	6.29000	112.07244				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.92000	108.60021	5.92000	103.94506				0.00	0	399.00
SNT01	On 15/09/2017	Spot Bond	6.85500	106.52698	6.85500	106.50748				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.61373				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.47713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.65355			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.48854			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.70500	111.77171	6.70500	111.75146			0.00	0	13,300,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.85168			0.00	2,500,000	2,500,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.50945			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.53075			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.55000	103.36002	7.55000	103.33909		302,000,000,000.00		40,000,000	19,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.45902			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00086			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38792			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.42800	96.84892	7.42800	96.82963			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.49000	96.49406	7.49000	96.47468			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.16500	107.37842	6.16500	107.36052			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.01500	103.64378	7.01500	103.62405			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12065			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.58500	107.56213	6.58500	107.54320			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.89000	118.60752	5.89000	118.58881			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.51000	109.75438	1.51000	110.13310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	6.52500	107.54974	6.52500	110.00534			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98571			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98571			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.92856			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.90002			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	99.90001			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.82855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.79976			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.66980			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.49622			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.88981			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.10710			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.77641			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60530			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.96335			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.91863			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.81440			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		103,500,000,000,000.00	035,000,000	471,000,000.00	
SYN996	On 14/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.55000	116.81823	5.55000	116.80077			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.22000	115.52019	7.22000	115.49780			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	48.77492	100.00000	48.66578			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.58740	100.00000	38.49290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	15.79397	100.00000	15.75443			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.22500	102.71385	6.22500	102.69674			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.57693			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.04645			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.94218			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.21492			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.82726			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.26508			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.24000	109.61996	6.24000	109.60136			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11195			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.96994			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.01482			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.47359			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.48806			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.53523	7.83000	102.51348			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46564			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.24055			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.46564			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.48372			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.55482	7.16000	102.22535			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.51911			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51623			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.58539			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57604			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.85696			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82499			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49424			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.18385	101.06155	6.16856			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.46275			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.70469			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.52776			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.55660			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.85979			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47305			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.48328			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49059			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.48328			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.49059			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.49424			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47890			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49059			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53075			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.53075			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53075			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.58910			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.60368			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.58546			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87593			0.00	2,000,000	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.89401			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.88678			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.90680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	6.94000	109.46205	6.94000	109.44164			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	5.93000	101.71552	5.93000	101.67811			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.34500	111.25665	6.34500	111.23777			0.00	0	993,500,000.00
TN20	On 17/09/2020	Spot Bond	6.80000	122.79102	6.80000	122.76871			0.00	0	316,023,000.00
TN23	On 06/11/2023	Spot Bond	7.10500	127.26192	7.10500	127.23778			0.00	0	109,927,000.00
TN25	On 19/08/2025	Spot Bond	7.66000	116.69961	7.66000	116.67537			0.00	0	238,700,000.00
TN27	On 14/11/2027	Spot Bond	7.70000	110.41898	7.70000	110.39630			0.00	0	18,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99979			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99965			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.99948			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.67138			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.69855			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.71484			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.59925	10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.60921	9.75000	99.58321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	9.62010	100.00000	9.59529				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96016				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.78604				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.78375				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.05861				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.75570				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.04761				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.58338				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.96048				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28770				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12897				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58356				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.52521				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49603				0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42308			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33681			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.38074			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.10212			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	100.00000	82.35563	100.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	90.31200	100.00000	90.09490			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45308			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	100.00000	82.69657	100.00000	100.00000			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39538			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	100.00000	82.36366	100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.22000	122.63089	7.22000	122.60727			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.21771			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.52869			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82712			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.74500	110.54945	7.74500	110.52662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	83.02949	100.00000	82.84579	0.00	0	0.00			
VIP1B3	On 07/11/2013	Spot Bond	100.00000	83.05223	100.00000	82.87628	0.00	0	0.00			
VIP1C3	On 07/11/2013	Spot Bond	100.00000	83.15188	100.00000	82.96792	0.00	0	0.00			
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.71918	0.00	0	0.00			
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75763	0.00	0	0.00			
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.12389	0.00	0	0.00			
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.12830	0.00	0	0.00			
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.12855	0.00	0	0.00			
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85022	0.00	0	0.00			
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87635	0.00	0	0.00			
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.07920	0.00	0	0.00			
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	126.94000	0.00	0	0.00			
WS04	On 30/05/2016	Spot Bond	5.35000	125.57016	5.35000	125.55184	0.00	0	93,000,000.00			
WS05	On 01/08/2018	Spot Bond	0.39000	192.79290	-0.39000	250.26240	0.00	0	30,000,000.00			
WSP1	On 28/05/2015	Spot Bond	5.39000	111.06260	5.39000	111.04629	0.00	0	0.00			
WSP2	On 28/05/2017	Spot Bond	5.91000	115.14351	5.91000	115.12500	0.00	0	82,000,000.00			
WSP3	On 28/05/2019	Spot Bond	6.13000	118.49133	6.13000	118.47157	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	6.38000	118.86030	6.38000	118.83969			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.36000	120.60420	6.36000	120.58335			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.89500	98.58533	4.89500	98.57230			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.95500	97.38577	4.95500	97.37268			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	4.94000	90.15265	4.94000	90.14050			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.94500	95.81901	4.94500	95.80622			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.95500	94.64562	4.95500	94.63282			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.87000	88.98150	4.87000	88.96980			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.93500	92.77325	4.93500	92.76075			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	4.94000	90.14050	4.94000	90.12835			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.52000	70.68171	5.52000	70.67125			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04100	100.00000	0.04092			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.91097	100.00000	27.85802			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On 20/05/2015	Spot Bond	100.00000		24.81082	100.00000	24.76374			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		24.81082	100.00000	24.76374			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		23.48138	100.00000	23.43683			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		23.48138	100.00000	23.43683			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		22.09693	100.00000	22.05501			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		22.09693	100.00000	22.05501			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		20.83363	100.00000	20.79411			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		20.83363	100.00000	20.79411			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		19.60529	100.00000	19.56810			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		19.60529	100.00000	19.56810			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		18.55478	100.00000	18.51958			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		17.56056	100.00000	17.52725			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		13.13268	100.00000	13.10776			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		12.40541	100.00000	12.38187			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		11.67399	100.00000	11.65184			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		11.67399	100.00000	11.65184			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		11.04846	100.00000	11.02750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>520,559,254,398,575.00</b>	<b>,722,321,914</b>	<b>90 812 391 865.00</b>
<b>Grand Total:</b>									<b>520,560,030,065,341.00</b>	<b>'22,635,248</b>	<b>90 814 573 897.00</b>