



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/05/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future			9.24140	9.24140	9.17020	9.17020		11.88	324,853,692.80	35,152	497,768.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.19350	0.00019	0.12360	0.00012	0.194	18.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,608.79350	1.60879	1,679.92360	1.67992	1,608.794	18.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.09160	0.00009	0.06000	0.00006	0.092	18.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,758.69160	1.75869	1,829.86000	1.82986	1,758.692	18.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	11.43730	0.01144	8.98520	0.00899	11.437	15.17	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	660.03730	0.66004	728.78520	0.72879	660.037	15.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	7.99480	0.00799	6.31970	0.00632	7.995	15.86	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	766.59480	0.76659	836.11970	0.83612	766.595	15.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	3.47720	0.00348	2.16880	0.00217	3.477	17.21	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,012.07720	1.01208	1,081.96880	1.08197	1,012.077	17.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	48.64430	0.04864	36.81920	0.03682	48.644	13.04	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	307.24430	0.30724	366.61920	0.36662	307.244	13.04	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	22.06600	0.02207	17.16340	0.01716	22.066	13.97	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	480.66600	0.48067	546.96340	0.54696	480.666	13.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	13.08360	0.01308	10.25580	0.01026	13.084	14.91	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	621.68360	0.62168	690.05580	0.69006	621.684	14.91	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
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	103.34500		0.10335	80.33270	0.08033	103.345	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	161.94500		0.16195	210.13270	0.21013	161.945	12.11	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	86.08410		0.08608	66.44410	0.06644	86.084	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	194.68410		0.19468	246.24410	0.24624	194.684	12.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	71.40600		0.07141	54.74420	0.05474	71.406	12.58	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	230.00600		0.23001	284.54420	0.28454	230.006	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	149.34450		0.14934	115.78560	0.11579	149.345	11.90	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	107.94450		0.10794	145.58560	0.14559	107.945	11.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	123.46450		0.12346	96.68960	0.09669	123.465	11.88	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	132.06450		0.13206	176.48960	0.17649	132.065	11.88	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	111.03510		0.11104	86.56420	0.08656	111.035	12.02	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	149.63510		0.14964	196.36420	0.19636	149.635	12.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	210.28940		0.21029	165.83040	0.16583	210.289	11.94	0.00	0	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	68.88940		0.06889	95.63040	0.09563	68.889	11.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	178.31590		0.17832	137.85980	0.13786	178.316	11.92	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	86.91590		0.08692	117.65980	0.11766	86.916	11.92	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	160.56510		0.16057	124.24540	0.12425	160.565	11.91	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	99.16510		0.09917	134.04540	0.13405	99.165	11.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	282.55740		0.28256	230.69370	0.23069	282.557	11.98	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	41.15740		0.04116	60.49370	0.06049	41.157	11.98	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	259.78520		0.25979	210.03790	0.21004	259.785	11.97	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	48.38520		0.04839	69.83790	0.06984	48.385	11.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	252.39480		0.25239	203.37410	0.20337	252.395	11.96	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	50.99480		0.05099	73.17410	0.07317	50.995	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	490.75180		0.49075	425.80380	0.42580	490.752	12.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	9.35180		0.00935	15.60380	0.01560	9.352	12.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	453.19640		0.45320	390.28120	0.39028	453.196	12.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	11.79640		0.01180	20.08120	0.02008	11.796	12.06	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	407.99140		0.40799	347.30940	0.34731	407.991	12.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	16.59140		0.01659	27.10940	0.02711	16.591	12.03	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	547.95440		0.54795	480.66990	0.48067	547.954	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	6.55440		0.00655	10.46990	0.01047	6.554	12.47	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	509.71470		0.50971	443.89850	0.44390	509.715	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	8.31470		0.00831	13.69850	0.01370	8.315	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	500.21900		0.50022	434.82540	0.43483	500.219	12.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	8.81900		0.00882	14.62540	0.01463	8.819	12.26	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	743.30180		0.74330	673.41020	0.67341	743.302	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	1.90180		0.00190	3.21020	0.00321	1.902	13.31	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	644.96340		0.64496	576.05320	0.57605	644.963	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	3.56340		0.00356	5.85320	0.00585	3.563	12.89	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	567.21190		0.56721	499.53480	0.49953	567.212	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	5.81190		0.00581	9.33480	0.00933	5.812	12.56	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,041.40250		2.04140	1,970.20260	1.97020	2,041.403	21.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00250		0.00000	0.00260	0.00000	0.003	21.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.35600		9.35600	9.28330	9.28330		13.03	50,148,160.00	5,360	62,783.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	33.39720		0.03340	30.55170	0.03055	33.397	18.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,677.39720		1.67740	1,747.25170	1.74725	1,677.397	18.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	127.46200		0.12746	113.68210	0.11368	127.462	14.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	671.46200		0.67146	730.38210	0.73038	671.462	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	84.42610		0.08443	75.53840	0.07554	84.426	15.75	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	928.42610		0.92843	992.23840	0.99224	928.426	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	72.17960		0.07218	64.92290	0.06492	72.180	16.17	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,036.17960		1.03618	1,101.62290	1.10162	1,036.180	16.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	183.88010		0.18388	163.12460	0.16312	183.880	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	477.88010		0.47788	529.82460	0.52982	477.880	13.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	181.14630		0.18115	160.67740	0.16068	181.146	13.96	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
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	485.14630		0.48515	537.37740	0.53738	485.146	13.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	136.82530		0.13683	121.99260	0.12199	136.825	14.55	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	630.82530		0.63083	688.69260	0.68869	630.825	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	287.40850		0.28741	256.47330	0.25647	287.408	13.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	281.40850		0.28141	323.17330	0.32317	281.408	13.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	266.97060		0.26697	237.95110	0.23795	266.971	13.18	37,375.88	140	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	310.97060		0.31097	354.65110	0.35465	310.971	13.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	186.65310		0.18665	165.60960	0.16561	186.653	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	470.65310		0.47065	522.30960	0.52231	470.653	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	483.23540		0.48324	435.49220	0.43549	483.235	12.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	127.23540		0.12724	152.19220	0.15219	127.235	12.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	362.50390		0.36250	322.23590	0.32224	362.504	12.82	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	206.50390		0.20650	238.93590	0.23894	206.504	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	310.99480		0.31099	276.33260	0.27633	310.995	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	254.99480		0.25499	293.03260	0.29303	254.995	12.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	888.99080		0.88899	823.36660	0.82337	888.991	12.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	32.99080		0.03299	40.06660	0.04007	32.991	12.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	713.82890		0.71383	652.22950	0.65223	713.829	12.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	57.82890		0.05783	68.92950	0.06893	57.829	12.67	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	672.01410		0.67201	611.63800	0.61164	672.014	12.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	66.01410		0.06601	78.33800	0.07834	66.014	12.60	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,057.12470		2.05712	1,984.61310	1.98461	2,057.125	16.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	1.12470		0.00112	1.31310	0.00131	1.125	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.46170		9.46170	9.38760	9.38760		13.84	425,776.50	45	22,397.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	176.54600		0.17655	162.52810	0.16253	176.546	16.12	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,014.84600		1.01485	1,074.92810	1.07493	1,014.846	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	97.87750		0.09788	90.75060	0.09075	97.878	18.05	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,636.17750		1.63618	1,703.15060	1.70315	1,636.178	18.05	0.00	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	314.22060		0.31422	288.19410	0.28819	314.221	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	552.52060		0.55252	600.59410	0.60059	552.521	14.49	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	284.17650		0.28418	260.47070	0.26047	284.177	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	622.47650		0.62248	672.87070	0.67287	622.477	14.74	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	181.43390		0.18143	166.98990	0.16699	181.434	16.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	989.73390		0.98973	1,049.38990	1.04939	989.734	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	623.72840		0.62373	576.94460	0.57694	623.728	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	189.92840		0.18993	217.24460	0.21724	189.928	13.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	524.79500		0.52480	483.11570	0.48312	524.795	13.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	263.09500		0.26309	295.51570	0.29552	263.095	13.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	317.40390		0.31740	291.13720	0.29114	317.404	14.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	545.70390		0.54570	593.53720	0.59354	545.704	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	691.47220		0.69147	637.70850	0.63771	691.472	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	157.67220		0.15767	178.00850	0.17801	157.672	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	656.30390		0.65630	606.74600	0.60675	656.304	12.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	172.50390		0.17250	197.04600	0.19705	172.504	12.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	641.06830		0.64107	593.43030	0.59343	641.068	12.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	179.36830		0.17937	205.83030	0.20583	179.368	12.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,488.12760		1.48813	1,417.17730	1.41718	1,488.128	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	26.42760		0.02643	29.57730	0.02958	26.428	14.40	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	824.04340		0.82404	764.97010	0.76497	824.043	13.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	112.34340		0.11234	127.37010	0.12737	112.343	13.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	711.50910		0.71151	655.50670	0.65551	711.509	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	149.80910		0.14981	167.90670	0.16791	149.809	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,069.64120		2.06964	1,996.61970	1.99662	2,069.641	15.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	7.94120		0.00794	9.01970	0.00902	7.941	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.57350		9.57350	9.49780	9.49780		14.49	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	185.53020		0.18553	174.84210	0.17484	185.530	17.87	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	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,612.03020	1.61203	1,677.04210	1.67704	1,612.030	17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	159.61780	0.15962	150.78010	0.15078	159.618	18.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,836.11780	1.83612	1,902.98010	1.90298	1,836.118	18.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	498.68550	0.49869	466.26430	0.46626	498.686	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	525.18550	0.52519	568.46430	0.56846	525.186	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	494.83400	0.49483	462.66290	0.46266	494.834	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	531.33400	0.53133	574.86290	0.57486	531.334	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	257.24950	0.25725	241.46330	0.24146	257.250	16.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,183.74950	1.18375	1,243.66330	1.24366	1,183.749	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,013.39630	1.01340	954.33840	0.95434	1,013.396	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	139.89630	0.13990	156.53840	0.15654	139.896	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	657.05440	0.65705	614.08130	0.61408	657.054	13.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	333.55440	0.33355	366.28130	0.36628	333.554	13.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	502.56500	0.50257	469.89580	0.46990	502.565	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	519.06500	0.51907	562.09580	0.56210	519.065	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,901.17760	1.90118	1,828.42060	1.82842	1,901.178	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	27.67760	0.02768	30.62060	0.03062	27.678	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,437.31010	1.43731	1,368.23700	1.36824	1,437.310	14.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	63.81010	0.06381	70.43700	0.07044	63.810	14.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.65950	9.65950	9.58200	9.58200		15.12	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	630.07060	0.63007	594.81440	0.59481	630.071	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	570.57060	0.57057	612.81440	0.61281	570.571	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	626.02680	0.62603	590.97640	0.59098	626.027	15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	576.52680	0.57653	618.97640	0.61898	576.527	15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	634.14210	0.63414	598.67530	0.59868	634.142	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	564.64210	0.56464	606.67530	0.60668	564.642	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.75170	9.75170	9.67530	9.67530		15.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,431.39090	1.43139	1,367.70060	1.36770	1,431.391	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	229.69090		0.22969	242.40060	0.24240	229.691	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	823.41430		0.82341	787.87530	0.78788	823.414	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	671.71430		0.67171	712.57530	0.71258	671.714	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,874.80490		1.87480	1,806.35360	1.80635	1,874.805	14.90	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	123.10490		0.12310	131.05360	0.13105	123.105	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,508.20830		1.50821	1,443.54220	1.44354	1,508.208	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	206.50830		0.20651	218.24220	0.21824	206.508	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,469.57390		1.46957	1,405.38600	1.40539	1,469.574	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	217.87390		0.21787	230.08600	0.23009	217.874	14.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.63450		10.63450	10.56990	10.56990		17.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,896.82980		1.89683	1,847.97410	1.84797	1,896.830	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	412.32980		0.41233	428.07410	0.42807	412.330	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,864.54210		1.86454	1,816.41490	1.81641	1,864.542	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	430.04210		0.43004	446.51490	0.44651	430.042	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,832.69790		1.83270	1,785.30460	1.78530	1,832.698	15.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	448.19790		0.44820	465.40460	0.46540	448.198	15.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.24140		9.24140	9.17020	9.17020		11.88	314,207.60	34	875.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	50,971.46700		0.50971	44,389.84600	0.44390	50,971.467	12.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	831.46700		0.00831	1,369.84600	0.01370	831.467	12.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	50,021.90310		0.50022	43,482.53810	0.43483	50,021.903	12.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	881.90310		0.00882	1,462.53810	0.01463	881.903	12.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	49,075.17860		0.49075	42,580.37830	0.42580	49,075.179	12.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	935.17860		0.00935	1,560.37830	0.01560	935.179	12.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.35600		9.35600	9.28330	9.28330		13.03	46,780.00	5	10.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	56,005.11170		0.56005	50,779.45360	0.50779	56,005.112	12.41	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	9,405.11170		0.09405	11,449.45360	0.11449	9,405.112	12.41	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	55,236.92100		0.55237	50,093.31390	0.50093	55,236.921	12.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	9,636.92100		0.09637	11,763.31390	0.11763	9,636.921	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	54,519.07090		0.54519	49,413.03180	0.49413	54,519.071	12.41	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	9,919.07090		0.09919	12,083.03180	0.12083	9,919.071	12.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.46170		9.46170	9.38760	9.38760		13.84	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	38,857.56790		0.38858	35,704.68100	0.35705	38,857.568	13.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	41,687.56790		0.41688	45,944.68100	0.45945	41,687.568	13.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	38,466.01220		0.38466	35,341.27520	0.35341	38,466.012	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	42,296.01220		0.42296	46,581.27520	0.46581	42,296.012	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	38,078.39130		0.38078	34,981.33890	0.34981	38,078.391	14.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	42,908.39130		0.42908	47,221.33890	0.47221	42,908.391	14.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.09050		14.09050	14.07090	14.07090		10.50	7,115,702.50	505	18,151.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,090.51550		2.09052	2,071.29080	2.07129	2,090.515	14.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.01550		0.00002	0.39080	0.00039	0.016	14.95	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,097.08750		1.09709	1,077.73910	1.07774	1,097.088	14.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	6.58750		0.00659	6.83910	0.00684	6.588	14.64	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	371.39920		0.37140	358.91300	0.35891	371.399	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	70.89920		0.07090	78.01300	0.07801	70.899	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	6.85010		0.00685	7.62720	0.00763	6.850	14.81	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,216.35010		1.21635	1,236.72720	1.23673	1,216.350	14.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	71.17120		0.07117	71.14310	0.07114	71.171	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	380.67120		0.38067	400.24310	0.40024	380.671	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	32.62510		0.03263	32.64300	0.03264	32.625	11.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	592.12510		0.59213	611.74300	0.61174	592.125	11.89	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	20.09620		0.02010	20.99010	0.02099	20.096	12.28	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	729.59620		0.72960	750.09010	0.75009	729.596	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	363.70770		0.36371	351.42050	0.35142	363.708	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	73.20770		0.07321	80.52050	0.08052	73.208	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	356.07780		0.35608	343.99380	0.34399	356.078	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	75.57780		0.07558	83.09380	0.08309	75.578	11.26	0.00	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	85.16030		0.08516	84.99730	0.08500	85.160	11.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	334.66030		0.33466	354.09730	0.35410	334.660	11.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.25730	14.25730		14.23660	14.23660		11.70	0.00	0	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	221.19410		0.22119	223.12580	0.22313	221.194	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	723.89410		0.72389	746.52580	0.74653	723.894	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	226.31310		0.22631	228.14390	0.22814	226.313	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	709.01310		0.70901	731.54390	0.73154	709.013	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	223.73780		0.22374	225.62110	0.22562	223.738	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	716.43780		0.71644	739.02110	0.73902	716.438	12.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.41310	14.41310		14.39100	14.39100		12.22	0.00	0	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	365.82640		0.36583	370.79570	0.37080	365.826	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	862.72640		0.86273	889.79570	0.88980	862.726	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	371.54230		0.37154	376.42210	0.37642	371.542	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	848.44230		0.84844	875.42210	0.87542	848.442	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	368.67300		0.36867	373.59590	0.37360	368.673	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	855.57300		0.85557	882.59590	0.88260	855.573	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.57900	14.57900		14.55550	14.55550		12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	802.39470		0.80239	804.15540	0.80416	802.395	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	533.39470		0.53339	558.65540	0.55866	533.395	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	812.38500		0.81239	813.86600	0.81387	812.385	12.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	523.38500		0.52339	548.36600	0.54837	523.385	12.46	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	807.37450		0.80737	808.99560	0.80900	807.374	12.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	528.37450		0.52837	553.49560	0.55350	528.374	12.47	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09060	0.09060		0.09010	0.09010		15.96	453.00	5	16,573.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	199.28530		0.00199	212.23140	0.00212	199.285	15.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	139.28530		0.00139	202.23140	0.00202	139.285	15.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	6.66670		0.00007	12.67620	0.00013	6.667	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	946.66670		0.00947	1,002.67620	0.01003	946.667	18.45	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 14/06/2013	Foreign Exchange Future	0.11	Call	0.26520		0.00000	0.57020	0.00001	0.265	22.33		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,940.26520		0.01940	1,990.57020	0.01991	1,940.265	22.33		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09180		0.09180	0.09130	0.09130		18.57		0.00	0	457.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	490.40950		0.00490	463.33360	0.00463	490.409	18.57		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	310.40950		0.00310	333.33360	0.00333	310.410	18.57		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	154.00240		0.00154	143.93450	0.00144	154.002	20.13		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	974.00240		0.00974	1,013.93450	0.01014	974.002	20.13		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	45.93050		0.00046	42.79020	0.00043	45.931	21.89		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,865.93050		0.01866	1,912.79020	0.01913	1,865.930	21.89		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.99460		11.99460	11.90910	11.90910		11.35		12,774,249.00	1,065	72,488.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	27.72520		0.02773	20.00710	0.02001	27.725	12.37		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	533.12520		0.53313	610.90710	0.61091	533.125	12.37		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	16.76260		0.01676	12.45890	0.01246	16.763	12.67		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	652.16260		0.65216	733.35890	0.73336	652.163	12.67		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	10.81410		0.01081	8.04180	0.00804	10.814	13.06		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	766.21410		0.76621	848.94180	0.84894	766.214	13.06		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	271.56620		0.27157	216.82650	0.21683	271.566	11.22		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	76.96620		0.07697	107.72650	0.10773	76.966	11.22		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	114.58350		0.11458	86.54910	0.08655	114.584	11.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	219.98350		0.21998	277.44910	0.27745	219.983	11.56		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	82.59030		0.08259	61.44290	0.06144	82.590	11.76		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	287.99030		0.28799	352.34290	0.35234	287.990	11.76		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	740.05170		0.74005	656.54830	0.65655	740.052	11.91		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	5.45170		0.00545	7.44830	0.00745	5.452	11.91		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	603.48970		0.60349	525.14370	0.52514	603.490	10.97		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	8.88970		0.00889	16.04370	0.01604	8.890	10.97		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	343.88050		0.34388	281.62830	0.28163	343.881	11.16		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	49.28050		0.04928	72.52830	0.07253	49.281	11.16		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	759.69690		0.75970	676.04260	0.67604	759.697	12.04	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	5.09690		0.00510	6.94260	0.00694	5.097	12.04	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	749.87090		0.74987	666.29040	0.66629	749.871	11.97	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	5.27090		0.00527	7.19040	0.00719	5.271	11.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.15120		12.15120	12.06370	12.06370		12.41	0.00	0	20,556.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	143.03390		0.14303	124.78760	0.12479	143.034	13.67	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	841.83390		0.84183	911.08760	0.91109	841.834	13.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	375.98000		0.37598	332.63960	0.33264	375.980	12.36	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	324.78000		0.32478	368.93960	0.36894	324.780	12.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	311.13210		0.31113	274.62790	0.27463	311.132	12.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	409.93210		0.40993	460.92790	0.46093	409.932	12.58	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	274.06790		0.27407	241.11390	0.24111	274.068	12.76	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	472.86790		0.47287	527.41390	0.52741	472.868	12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	426.44040		0.42644	378.08620	0.37809	426.440	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	275.24040		0.27524	314.38620	0.31439	275.240	12.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	421.18470		0.42118	373.21280	0.37321	421.185	12.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	279.98470		0.27998	319.51280	0.31951	279.985	12.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	400.62680		0.40063	354.18510	0.35419	400.627	12.31	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	299.42680		0.29943	340.48510	0.34049	299.427	12.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	750.00710		0.75001	682.20550	0.68221	750.007	11.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	98.80710		0.09881	118.50550	0.11851	98.807	11.82	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	711.78190		0.71178	646.53810	0.64654	711.782	11.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	110.58190		0.11058	132.83810	0.13284	110.582	11.82	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	431.74620		0.43175	383.00650	0.38301	431.746	12.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	270.54620		0.27055	309.30650	0.30931	270.546	12.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.29640		12.29640	12.20750	12.20750		13.20	0.00	0	685.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,194.16950		1.19417	1,118.54000	1.11854	1,194.169	12.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	97.76950		0.09777	111.04000	0.11104	97.770	12.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,001.48200		1.00148	930.90400	0.93090	1,001.482	12.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	148.08200		0.14808	166.40400	0.16640	148.082	12.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	963.83000		0.96383	894.40460	0.89440	963.830	12.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	160.43000		0.16043	179.90460	0.17990	160.430	12.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	926.90860		0.92691	858.66860	0.85867	926.909	12.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	173.50860		0.17351	194.16860	0.19417	173.509	12.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.45220		12.45220	12.36140	12.36140		13.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	604.65240		0.60465	559.21160	0.55921	604.652	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	662.45240		0.66245	707.81160	0.70781	662.452	13.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	612.74500		0.61275	566.84120	0.56684	612.745	13.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	650.54500		0.65055	695.44120	0.69544	650.545	13.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	608.68840		0.60869	563.01410	0.56301	608.688	13.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	656.48840		0.65649	701.61410	0.70161	656.488	13.86	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.66538		119.66538	119.51324	119.51324			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,675.38000		1.67538	1,523.24000	1.52324	1,675.380		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	1,665.38000		1.66538	1,513.24000	1.51324	1,665.380		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	1,655.38000		1.65538	1,503.24000	1.50324	1,655.380		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			116.07504		116.07504	116.04695	116.04695			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,085.04000		1.08504	1,056.95000	1.05695	1,085.040		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	1,075.04000		1.07504	1,046.95000	1.04695	1,075.040		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	1,065.04000		1.06504	1,036.95000	1.03695	1,065.040		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			122.96098		122.96098	123.08781	123.08781			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	3,970.98000		3.97098	4,097.81000	4.09781	3,970.980		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	3,960.98000		3.96098	4,087.81000	4.08781	3,960.980		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	3,950.98000		3.95098	4,077.81000	4.07781	3,950.980		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			426.68500		426.68500	427.42000	427.42000			0.00	0	75.00
AL37	On 07/11/2013	Index Future			432.70800		432.70800	433.45300	433.45300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			521.16300		521.16300	522.65000	522.65000			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			528.51800		528.51800	530.02600	530.02600			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			461.16700		461.16700	463.49000	463.49000			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			467.67600		467.67600	470.03100	470.03100			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.14630		9.14630	9.12650	9.12650		7.80	5,990,826.50	655	15,385.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	400.02430		0.40002	380.96170	0.38096	400.024	11.43	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	13.72430		0.01372	14.46170	0.01446	13.724	11.43	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	418.90640		0.41891	399.80150	0.39980	418.906	11.62	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	12.60640		0.01261	13.30150	0.01330	12.606	11.62	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	409.45190		0.40945	390.36750	0.39037	409.452	11.53	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	13.15190		0.01315	13.86750	0.01387	13.152	11.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.19720		9.19720	9.17740	9.17740		8.95	0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	29.32810		0.02933	27.68200	0.02768	29.328	13.88	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,132.12810		1.13213	1,150.28200	1.15028	1,132.128	13.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	385.37290		0.38537	372.63150	0.37263	385.373	9.62	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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	88.17290		0.08817	95.23150	0.09523	88.173	9.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	377.89810		0.37790	365.13590	0.36514	377.898	9.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	90.69810		0.09070	97.73590	0.09774	90.698	9.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	151.20740		0.15121	145.01250	0.14501	151.207	9.19	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	254.00740		0.25401	267.61250	0.26761	254.007	9.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	737.69450		0.73769	717.71600	0.71772	737.694	11.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	40.49450		0.04049	40.31600	0.04032	40.494	11.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	463.19960		0.46320	450.55750	0.45056	463.200	9.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	65.99960		0.06600	73.15750	0.07316	66.000	9.84	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	392.90650		0.39291	380.18410	0.38018	392.907	9.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	85.70650		0.08571	92.78410	0.09278	85.706	9.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.24790		9.24790	9.22730	9.22730		9.84	0.00	0	2,074.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	47.62920		0.04763	46.29220	0.04629	47.629	13.77	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,399.72920		1.39973	1,418.99220	1.41899	1,399.729	13.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	197.55620		0.19756	191.15280	0.19115	197.556	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	419.65620		0.41966	433.85280	0.43385	419.656	10.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	194.55340		0.19455	188.22530	0.18823	194.553	10.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	426.65340		0.42665	440.92530	0.44093	426.653	10.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	161.90680		0.16191	156.39260	0.15639	161.907	10.67	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	514.00680		0.51401	529.09260	0.52909	514.007	10.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	724.51000		0.72451	703.18110	0.70318	724.510	10.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	76.61000		0.07661	75.88110	0.07588	76.610	10.80	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	200.60500		0.20061	194.12800	0.19413	200.605	10.34	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	412.70500		0.41270	426.82800	0.42683	412.705	10.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.30070		9.30070	9.27970	9.27970		10.49	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	280.19050		0.28019	272.84860	0.27285	280.190	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	489.49050		0.48949	503.14860	0.50315	489.491	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	286.73600		0.28674	279.28290	0.27928	286.736	10.88	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	476.03600		0.47604	489.58290	0.48958	476.036	10.88	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	283.44240		0.28344	276.04690	0.27605	283.442	10.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	482.74240		0.48274	496.34690	0.49635	482.742	10.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.87080		9.87080	9.87240	9.87240		12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,714.02290		2.71402	2,714.28010	2.71428	2,714.023	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	93.22290		0.09322	91.88010	0.09188	93.223	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,665.70450		2.66570	2,665.88870	2.66589	2,665.705	14.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	94.90450		0.09490	93.48870	0.09349	94.905	14.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,617.40970		2.61741	2,617.52350	2.61752	2,617.410	14.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	96.60970		0.09661	95.12350	0.09512	96.610	14.48	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.09300		9.09300	9.07150	9.07150		10.08	0.00	0	49.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	202.87760		0.20288	172.52600	0.17253	202.878	10.48	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	49.87760		0.04988	41.02600	0.04103	49.878	10.48	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	195.65950		0.19566	165.19800	0.16520	195.660	10.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	52.65950		0.05266	43.69800	0.04370	52.659	10.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	188.56220		0.18856	158.00900	0.15801	188.562	10.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	55.56220		0.05556	46.50900	0.04651	55.562	10.43	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.18440		9.18440	9.16220	9.16220		10.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	280.47990		0.28048	268.51480	0.26851	280.480	10.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	186.07990		0.18608	196.31480	0.19631	186.080	10.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	274.91540		0.27492	263.05480	0.26305	274.915	10.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	190.51540		0.19052	200.85480	0.20085	190.515	10.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	269.41950		0.26942	257.66530	0.25767	269.420	10.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	195.01950		0.19502	205.46530	0.20547	195.020	10.79	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.23270		0.23270	0.19090	0.19090			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			103.96620		103.96620	80.28590	80.28590			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			4.44880		4.44880	3.65630	3.65630				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			6,956.28120		6,956.28120	-7,575.57120	-7,575.57120				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,831.90070		7,831.90070	-8,583.05520	-8,583.05520				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			4.44880		4.44880	3.65630	3.65630				0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			203.68530		203.68530	254.78280	254.78280				0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			188.65780		188.65780	148.79720	148.79720				0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			33.12160		33.12160	62.11810	62.11810				0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.65370		9.65370	9.58150	9.58150		11.55		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	194.18170	0.19418	154.91280	0.15491	194.182	11.60		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	80.48170	0.08048	113.41280	0.11341	80.482	11.60		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	187.88240	0.18788	149.43210	0.14943	187.882	11.60		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	84.18240	0.08418	117.93210	0.11793	84.182	11.60		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	181.70000	0.18170	144.50790	0.14451	181.700	11.59		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	88.00000	0.08800	123.00790	0.12301	88.000	11.59		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future			9.78380		9.78380	9.70950	9.70950		12.88		0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	269.91670	0.26992	241.12400	0.24112	269.917	12.98		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	326.11670	0.32612	371.62400	0.37162	326.117	12.98		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	265.95790	0.26596	237.54850	0.23755	265.958	13.00		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	332.15790	0.33216	378.04850	0.37805	332.158	13.00		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	262.05350	0.26205	234.02180	0.23402	262.053	13.03		0.00	0	0.00	
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	338.25350	0.33825	384.52180	0.38452	338.253	13.03		0.00	0	0.00	
CNH / R	On 14/06/2013	Foreign Exchange Future			1.50280		1.50280	1.48990	1.48990		11.11		0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	264.31310	0.02643	197.57570	0.01976	264.313	11.13		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	136.31310		0.01363	198.57570	0.01986	136.313	11.13	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	208.26510		0.02083	152.86550	0.01529	208.265	11.11	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	180.26510		0.01803	253.86550	0.02539	180.265	11.11	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	164.37420		0.01644	118.99090	0.01190	164.374	11.32	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	236.37420		0.02364	319.99090	0.03200	236.374	11.32	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.51450		1.51450	1.50150	1.50150		12.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	574.10730		0.05741	503.75230	0.05038	574.107	12.57	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	329.10730		0.03291	388.75230	0.03888	329.107	12.57	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	520.41440		0.05204	455.73100	0.04557	520.414	12.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	375.41440		0.03754	440.73100	0.04407	375.414	12.63	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	473.67830		0.04737	413.84380	0.04138	473.678	12.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	428.67830		0.04287	498.84380	0.04988	428.678	12.77	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	549.36940		0.54937	550.53040	0.55053	549.369	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	363.66940		0.36367	364.83040	0.36483	363.669	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	544.28910		0.54429	545.45320	0.54545	544.289	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	368.58910		0.36859	369.75320	0.36975	368.589	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	539.24880		0.53925	540.41590	0.54042	539.249	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	373.54880		0.37355	374.71590	0.37472	373.549	13.05	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry			7.57350		7.57350	7.54490	7.54490		13.23	0.00	1,000	11,000.00
DANZ	On 15/05/2013	Any day expiry	7.53	Call	50.49770		0.05050	37.49530	0.03750	50.498	14.16	0.00	0	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.53	Put	6.99770		0.00700	22.59530	0.02260	6.998	14.16	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Call	42.36320		0.04236	31.43560	0.03144	42.363	13.69	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Put	8.86320		0.00886	26.53560	0.02654	8.863	13.69	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.55	Call	34.70950		0.03471	25.91370	0.02591	34.709	13.23	0.00	0	10,000.00
DANZ	On 15/05/2013	Any day expiry	7.55	Put	11.20950		0.01121	31.01370	0.03101	11.210	13.23	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Call	28.87340		0.02887	21.98350	0.02198	28.873	13.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 15/05/2013	Any day expiry	7.56	Put	15.37340		0.01537	37.08350	0.03708	15.373	13.58	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Call	8.20330		0.00820	7.55020	0.00755	8.203	15.65	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Put	54.70330		0.05470	82.65020	0.08265	54.703	15.65	0.00	0	10,000.00
DAUS	On 14/05/2013	Any day expiry			9.19500		9.19500	9.13430	9.13430		12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Call	195.00000		0.19500	135.53010	0.13553	195.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.00	Put	0.00000		0.00000	1.23010	0.00123	0.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Call	185.00000		0.18500	125.81270	0.12581	185.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.01	Put	0.00000		0.00000	1.51270	0.00151	0.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Call	145.00000		0.14500	87.83800	0.08784	145.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	3.53800	0.00354	0.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Call	205.00000		0.20500	145.30290	0.14530	205.000	12.72	0.00	0	0.00
DAUS	On 14/05/2013	Any day expiry	8.99	Put	0.00000		0.00000	1.00290	0.00100	0.000	12.72	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry			9.20630		9.20630	9.13430	9.13430		12.68	0.00	0	25,000.00
DAUS	On 16/05/2013	Any day expiry	8.99	Call	217.23630		0.21724	150.36420	0.15036	217.236	16.11	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Put	0.93630		0.00094	6.06420	0.00606	0.936	16.11	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.00	Call	207.42710		0.20743	141.27150	0.14127	207.427	15.95	0.00	0	25,000.00
DAUS	On 16/05/2013	Any day expiry	9.00	Put	1.12710		0.00113	6.97150	0.00697	1.127	15.95	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Call	197.65550		0.19766	132.30680	0.13231	197.655	15.78	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Put	1.35550		0.00136	8.00680	0.00801	1.356	15.78	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry			9.20620		9.20620	9.13550	9.13550		12.68	0.00	0	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	126.77500		0.12678	74.04440	0.07404	126.775	14.45	0.00	0	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	10.57500		0.01058	28.54440	0.02854	10.575	14.45	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	219.04810		0.21905	154.99870	0.15500	219.048	16.05	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Put	2.84810		0.00285	9.49870	0.00950	2.848	16.05	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	209.45540		0.20946	146.13960	0.14614	209.455	15.89	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	3.25540		0.00326	10.63960	0.01064	3.255	15.89	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	199.91950		0.19992	137.41110	0.13741	199.920	15.73	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	3.71950		0.00372	11.91110	0.01191	3.719	15.73	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 20/05/2013	Any day expiry			9.21000		9.21000	9.14000	9.14000		11.54	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Call	84.63300		0.08463	0.00000	0.00000	84.633	11.95	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Put	34.63300		0.03463	0.00000	0.00000	34.633	11.95	0.00	10,000	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.21	Call	54.77800		0.05478	0.00000	0.00000	54.778	11.63	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Put	54.77800		0.05478	0.00000	0.00000	54.778	11.63	0.00	10,000	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.14	Call	98.72030		0.09872	0.00000	0.00000	98.720	12.15	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Put	28.72030		0.02872	0.00000	0.00000	28.720	12.15	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Call	91.56010		0.09156	0.00000	0.00000	91.560	12.05	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Put	31.56010		0.03156	0.00000	0.00000	31.560	12.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.22020		9.22020	9.14940	9.14940		11.60	0.00	3,000	3,000.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	8.22870		0.00823	5.62410	0.00562	8.229	14.07	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	388.02870		0.38803	456.22410	0.45622	388.029	14.07	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	99.64250		0.09964	0.00000	0.00000	99.643	11.63	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	69.44250		0.06944	0.00000	0.00000	69.443	11.63	0.00	11,000	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	40.32580		0.04033	27.28150	0.02728	40.326	12.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	170.12580		0.17013	227.88150	0.22788	170.126	12.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	14.80330		0.01480	10.00890	0.01001	14.803	13.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	304.60330		0.30460	370.60890	0.37061	304.603	13.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	205.28800		0.20529	153.31120	0.15331	205.288	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	25.08800		0.02509	43.91120	0.04391	25.088	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	197.23340		0.19723	146.32600	0.14633	197.233	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	27.03340		0.02703	46.92600	0.04693	27.033	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	189.30130		0.18930	139.49670	0.13950	189.301	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	29.10130		0.02910	50.09670	0.05010	29.101	12.13	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,120.24590		1.12025	1,049.48280	1.04948	1,120.246	20.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.04590		0.00005	0.08280	0.00008	0.046	20.14	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,020.27040		1.02027	949.53380	0.94953	1,020.270	18.97	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.07040		0.00007	0.13380	0.00013	0.070	18.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.25	Call	970.28790		0.97029	899.57180	0.89957	970.288	18.39	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.08790		0.00009	0.17180	0.00017	0.088	18.39	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.22270		9.22270	9.15180	9.15180		11.73	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	244.14990		0.24415	189.06640	0.18907	244.150	12.29	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	21.44990		0.02145	37.26640	0.03727	21.450	12.29	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	235.81010		0.23581	181.64110	0.18164	235.810	12.26	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	23.11010		0.02311	39.84110	0.03984	23.110	12.26	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	261.12640		0.26113	204.30850	0.20431	261.126	12.34	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	18.42640		0.01843	32.50850	0.03251	18.426	12.34	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	252.59050		0.25259	196.62350	0.19662	252.590	12.31	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	19.89050		0.01989	34.82350	0.03482	19.890	12.31	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.24890		9.24890	9.17760	9.17760		11.90	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	118.65670		0.11866	94.31040	0.09431	118.657	12.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	169.75670		0.16976	216.71040	0.21671	169.757	12.12	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	114.85470		0.11485	91.17480	0.09117	114.855	12.16	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	175.95470		0.17595	223.57480	0.22357	175.955	12.16	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	296.99180		0.29699	245.75630	0.24576	296.992	11.94	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	48.09180		0.04809	68.15630	0.06816	48.092	11.94	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	122.56620		0.12257	97.53940	0.09754	122.566	12.08	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	163.66620		0.16367	209.93940	0.20994	163.666	12.08	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.25010		9.25010	9.17880	9.17880		11.95	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	299.67020		0.29967	248.58560	0.24859	299.670	11.98	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	49.57020		0.04957	69.78560	0.06979	49.570	11.98	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	292.15620		0.29216	241.71280	0.24171	292.156	11.97	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	52.05620		0.05206	72.91280	0.07291	52.056	11.97	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	307.27410		0.30727	255.55850	0.25556	307.274	11.98	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	47.17410		0.04717	66.75850	0.06676	47.174	11.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.25630		9.25630	9.18490	9.18490		11.96	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
DAUS	On 26/06/2013	Any day expiry	9.60	Call	52.57140		0.05257	41.29990	0.04130	52.571	13.38	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	396.27140		0.39627	456.39990	0.45640	396.271	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	267.96710		0.26797	220.99760	0.22100	267.967	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	71.66710		0.07167	96.09760	0.09610	71.667	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	115.03220		0.11503	92.58980	0.09259	115.032	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	208.73220		0.20873	257.68980	0.25769	208.732	12.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	70.04660		0.07005	55.49240	0.05549	70.047	13.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	323.74660		0.32375	380.59240	0.38059	323.747	13.01	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,007.44690		1.00745	936.59760	0.93660	1,007.447	13.98	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	1.14690		0.00115	1.69760	0.00170	1.147	13.98	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	281.99020		0.28199	233.74020	0.23374	281.990	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	65.69020		0.06569	88.84020	0.08884	65.690	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	274.93130		0.27493	227.31910	0.22732	274.931	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	68.63130		0.06863	92.41910	0.09242	68.631	11.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,156.88010		1.15688	1,085.74790	1.08575	1,156.880	14.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.58010		0.00058	0.84790	0.00085	0.580	14.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,057.21290		1.05721	986.24590	0.98625	1,057.213	14.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.91290		0.00091	1.34590	0.00135	0.913	14.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.28830		9.28830	9.21640	9.21640		12.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	248.07820		0.24808	209.16560	0.20917	248.078	12.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	149.77820		0.14978	182.76560	0.18277	149.778	12.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	242.55940		0.24256	204.17540	0.20418	242.559	12.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	154.25940		0.15426	187.77540	0.18778	154.259	12.18	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	237.12120		0.23712	199.74780	0.19975	237.121	12.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	158.82120		0.15882	193.34780	0.19335	158.821	12.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	61.68510		0.06169	52.49820	0.05250	61.685	14.12	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	573.38510		0.57339	636.09820	0.63610	573.385	14.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.29320		9.29320	9.22120	9.22120		12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.60	Call	105.07360		0.10507	88.85440	0.08885	105.074	13.42	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	411.87360		0.41187	467.65440	0.46765	411.874	13.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	336.97990		0.33698	291.23080	0.29123	336.980	12.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	103.77990		0.10378	130.03080	0.13003	103.780	12.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	181.34810		0.18135	155.00020	0.15500	181.348	12.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	238.14810		0.23815	283.80020	0.28380	238.148	12.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	128.15490		0.12815	108.75190	0.10875	128.155	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	344.95490		0.34495	397.55190	0.39755	344.955	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,048.16930		1.04817	977.84520	0.97785	1,048.169	13.56	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	4.96930		0.00497	6.64520	0.00665	4.969	13.56	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	350.28260		0.35028	303.53650	0.30354	350.283	12.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	97.08260		0.09708	122.33650	0.12234	97.083	12.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	343.59270		0.34359	297.34410	0.29734	343.593	12.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	100.39270		0.10039	126.14410	0.12614	100.393	12.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,196.15650		1.19616	1,125.13690	1.12514	1,196.156	14.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	2.95650		0.00296	3.93690	0.00394	2.956	14.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,097.38000		1.09738	1,026.78330	1.02678	1,097.380	13.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	4.18000		0.00418	5.58330	0.00558	4.180	13.77	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.29920		9.29920	9.22720	9.22720		12.38	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	315.44320		0.31544	272.14520	0.27215	315.443	12.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	126.24320		0.12624	154.94520	0.15495	126.243	12.21	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	327.94050		0.32794	283.66540	0.28367	327.941	12.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	118.74050		0.11874	146.46540	0.14647	118.740	12.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	321.65340		0.32165	277.86720	0.27787	321.653	12.20	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	122.45340		0.12245	150.66720	0.15067	122.453	12.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.33070		9.33070	9.25830	9.25830		12.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	106.35710		0.10636	93.88870	0.09389	106.357	14.38	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	615.65710		0.61566	675.58870	0.67559	615.657	14.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	261.67010		0.26167	230.60560	0.23061	261.670	12.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	240.97010		0.24097	282.30560	0.28231	240.970	12.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	186.35100		0.18635	163.65580	0.16366	186.351	13.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	365.65100		0.36565	415.35580	0.41536	365.651	13.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	159.60120		0.15960	140.07370	0.14007	159.601	13.57	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	428.90120		0.42890	481.77370	0.48177	428.901	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	296.40830		0.29641	259.92660	0.25993	296.408	12.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	205.70830		0.20571	241.62660	0.24163	205.708	12.57	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	270.97050		0.27097	238.55280	0.23855	270.970	12.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	230.27050		0.23027	270.25280	0.27025	230.270	12.62	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	266.07600		0.26608	234.54840	0.23455	266.076	12.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	235.37600		0.23538	276.24840	0.27625	235.376	12.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,140.12930		1.14013	1,070.14070	1.07014	1,140.129	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	9.42930		0.00943	11.84070	0.01184	9.429	13.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,091.67480		1.09167	1,022.06250	1.02206	1,091.675	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	10.97480		0.01097	13.76250	0.01376	10.975	13.42	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.36450		9.36450	9.29170	9.29170		13.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	324.95160		0.32495	289.39810	0.28940	324.952	13.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	260.45160		0.26045	297.69810	0.29770	260.452	13.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	320.10050		0.32010	285.29230	0.28529	320.100	13.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	265.60050		0.26560	303.59230	0.30359	265.600	13.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	141.60460		0.14160	126.52220	0.12652	141.605	14.68	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	657.10460		0.65710	714.82220	0.71482	657.105	14.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	334.82390		0.33482	298.43720	0.29844	334.824	13.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	250.32390		0.25032	286.73720	0.28674	250.324	13.00	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	329.86090		0.32986	293.88930	0.29389	329.861	13.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	255.36090		0.25536	292.18930	0.29219	255.361	13.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.36810		9.36810	9.29520	9.29520		13.14	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
DAUS	On 26/09/2013	Any day expiry	9.51	Call	245.61110		0.24561	219.38880	0.21939	245.611	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	387.51110		0.38751	434.18880	0.43419	387.511	13.60	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	216.27740		0.21628	193.01460	0.19301	216.277	13.86	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	448.17740		0.44818	497.81460	0.49781	448.177	13.86	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	361.49070		0.36149	323.21470	0.32321	361.491	12.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	233.39070		0.23339	268.01470	0.26801	233.391	12.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	356.29760		0.35630	318.43870	0.31844	356.298	13.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	238.19760		0.23820	273.23870	0.27324	238.198	13.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	351.16050		0.35116	313.71770	0.31372	351.161	13.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	243.06050		0.24306	278.51770	0.27852	243.060	13.01	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,185.18110		1.18518	1,115.56280	1.11556	1,185.181	13.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	17.08110		0.01708	20.36280	0.02036	17.081	13.71	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,137.47250		1.13747	1,068.26230	1.06826	1,137.473	13.57	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	19.37250		0.01937	23.06230	0.02306	19.373	13.57	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.39950		9.39950	9.32620	9.32620		13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	147.83370		0.14783	133.67500	0.13367	147.834	15.37	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	818.33370		0.81833	877.47500	0.87748	818.334	15.37	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	333.87070		0.33387	302.13880	0.30214	333.871	13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	334.37070		0.33437	375.93880	0.37594	334.371	13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	329.77400		0.32977	298.37650	0.29838	329.774	13.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	340.27400		0.34027	382.17650	0.38218	340.274	13.45	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	306.18550		0.30619	276.74850	0.27675	306.185	13.62	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	376.68550		0.37669	420.54850	0.42055	376.686	13.62	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	338.28170		0.33828	305.94700	0.30595	338.282	13.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	328.78170		0.32878	369.74700	0.36975	328.782	13.40	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.40670		9.40670	9.33340	9.33340		13.44	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	270.48300		0.27048	244.48230	0.24448	270.483	14.00	0.00	0	7,500.00
DAUS	On 28/10/2013	Any day expiry	9.60	Put	463.78300		0.46378	511.08230	0.51108	463.783	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.43	Call	332.16070		0.33216	300.98230	0.30098	332.161	13.53	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	355.46070		0.35546	397.58230	0.39758	355.461	13.53	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	328.17930		0.32818	297.32510	0.29733	328.179	13.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	361.47930		0.36148	403.92510	0.40393	361.479	13.56	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	324.24390		0.32424	293.71160	0.29371	324.244	13.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	367.54390		0.36754	410.31160	0.41031	367.544	13.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,185.31530		1.18532	1,115.99280	1.11599	1,185.315	13.67	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	28.61530		0.02862	32.59280	0.03259	28.615	13.67	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.44270		9.44270	9.36890	9.36890		13.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	376.71770		0.37672	344.83290	0.34483	376.718	13.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	384.01770		0.38402	425.93290	0.42593	384.018	13.74	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	385.25220		0.38525	352.37930	0.35238	385.252	13.70	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	372.55220		0.37255	413.47930	0.41348	372.552	13.70	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	380.96240		0.38096	348.58570	0.34859	380.962	13.72	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	378.26240		0.37826	419.68570	0.41969	378.262	13.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.55320		9.55320	9.47780	9.47780		14.39	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	714.94960		0.71495	668.25890	0.66826	714.950	13.45	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	251.74960		0.25175	280.45890	0.28046	251.750	13.45	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	709.20040		0.70920	662.80800	0.66281	709.200	13.47	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	256.00040		0.25600	285.00800	0.28501	256.000	13.47	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	703.48800		0.70349	657.39670	0.65740	703.488	13.49	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	260.28800		0.26029	289.59670	0.28960	260.288	13.49	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.57590		9.57590	9.50010	9.50010		14.51	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	748.06570		0.74807	699.98260	0.69998	748.066	13.59	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	262.16570		0.26217	289.88260	0.28988	262.166	13.59	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	742.32600		0.74233	694.55350	0.69455	742.326	13.61	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	266.42600		0.26643	294.45350	0.29445	266.426	13.61	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	736.62150		0.73662	689.16270	0.68916	736.621	13.63	0.00	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 19/03/2014	Any day expiry	9.11	Put	270.72150		0.27072	299.06270	0.29906	270.722	13.63	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	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
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
EL28	On 01/08/2013	Bond Future			116.79956		116.79956	116.84446	116.84446			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,809.56000		1.80956	1,854.46000	1.85446	1,809.560		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	1,799.56000		1.79956	1,844.46000	1.84446	1,799.560		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	1,789.56000		1.78956	1,834.46000	1.83446	1,789.560		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			8.36783		94.54554	8.25581	95.56643			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,453.34000		5.45334	6,474.23000	6.47423	5,453.340		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	83,494.21000		83.49421	84,515.10000	84.51510	83,494.210		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			8.45224		92.09875	8.33671	93.13389			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	334.51000		0.33451	1,369.65000	1.36965	334.510		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
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	422.79000	0.42279	1,457.93000	1.45793	422.790	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	510.94000	0.51094	1,546.08000	1.54608	510.940	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000	0.00000	0.00000	0.00000	0.00000	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			460.26800	460.26800	462.50900	462.50900		0.00	0	349.00
GOVI	On 01/08/2013	GOVI	445.99	Call	142,780.00000	14.27800	165,190.00000	16.51900	142,780.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	142,680.00000	14.26800	165,090.00000	16.50900	142,680.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	142,580.00000	14.25800	164,990.00000	16.49900	142,580.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI			466.76400	466.76400	469.03600	469.03600		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	207,740.00000	20.77400	230,460.00000	23.04600	207,740.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	207,640.00000	20.76400	230,360.00000	23.03600	207,640.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	207,540.00000	20.75400	230,260.00000	23.02600	207,540.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	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			211.67100	211.67100	211.88500	211.88500		0.00	0	965.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013	Index Future			214.68600		214.68600	214.90300	214.90300				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			574.13700		574.13700	574.08300	574.08300				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	5.12000	94.88000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.00000		95.00000	4.99000	95.01000				0.00	1,000	1,000.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.98000		95.02000	4.97000	95.03000				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	4.87000	95.13000				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	4.80000	95.20000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			4.81000		95.19000	4.80000	95.20000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			4.88000		95.12000	4.86000	95.14000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			4.98000		95.02000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.10000		94.90000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.24000		94.76000	5.21000	94.79000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59480		7.59480	7.56650	7.56650		8.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	267.02190		0.26702	241.52110	0.24152	267.022	9.83		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	12.22190		0.01222	15.02110	0.01502	12.222	9.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	258.03760		0.25804	232.73760	0.23274	258.038	9.78	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	13.23760		0.01324	16.23760	0.01624	13.238	9.78	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	249.12950		0.24913	224.04280	0.22404	249.130	9.73	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	14.32950		0.01433	17.54280	0.01754	14.330	9.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.64930		7.64930	7.62130	7.62130		9.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	205.41290		0.20541	188.32100	0.18832	205.413	9.79	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	146.11290		0.14611	157.02100	0.15702	146.113	9.79	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	199.65520		0.19966	182.76590	0.18277	199.655	9.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	150.35520		0.15036	161.46590	0.16147	150.355	9.77	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	193.98490		0.19398	178.11720	0.17812	193.985	9.75	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	154.68490		0.15468	166.81720	0.16682	154.685	9.75	0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.18406		114.52446	6.14308	114.83804			2,175,964.74	19	9,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	8,054.64000		8.05464	8,368.22000	8.36822	8,054.640		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	8,124.01000		8.12401	8,437.59000	8.43759	8,124.010		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	8,193.32000		8.19332	8,506.90000	8.50690	8,193.320		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			6.22057		112.22525	6.17796	112.54306			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,983.12000		1.98312	2,300.93000	2.30093	1,983.120		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	2,055.85000		2.05585	2,373.66000	2.37366	2,055.850		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	2,128.53000		2.12853	2,446.34000	2.44634	2,128.530		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.03180		122.01163	4.98662	122.11064		1.35	0.00	0	7,989.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,556.00000		92.55600	92,655.01000	92.65501	92,556.000	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 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.45	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.99073		116.92748	4.93824	117.02767		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,200.07000		1.20007	1,288.99000	1.28899	1,200.070	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	64.41000		0.06441	53.14000	0.05314	64.410	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,216.65000		1.21665	1,305.92000	1.30592	1,216.650	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	62.17000		0.06217	51.25000	0.05125	62.170	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,233.30000		1.23330	1,322.90000	1.32290	1,233.300	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	60.00000		0.06000	49.41000	0.04941	60.000	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.91950		118.50241	4.85726	118.60476		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,297.49000		1.29749	1,386.17000	1.38617	1,297.490	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	89.44000		0.08944	75.77000	0.07577	89.440	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,269.58000		1.26958	1,357.68000	1.35768	1,269.580	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	93.92000		0.09392	79.67000	0.07967	93.920	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,283.52000		1.28352	1,371.90000	1.37190	1,283.520	1.15	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	91.66000		0.09166	77.69000	0.07769	91.660	1.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.80485		113.29946	4.72986	113.40344			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	559.42000		0.55942	663.40000	0.66340	559.420		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	531.90000		0.53190	635.88000	0.63588	531.900		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	545.66000		0.54566	649.64000	0.64964	545.660		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			6.82361		133.21840	6.73151	134.19225		9.00	19,849,541.60	149	53,547.00

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	Call	123,945.99000		123.94599	124,919.84000	124.91984	123,945.990	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.43	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2,110.49000		2.11049	2,636.01000	2.63601	2,110.490	9.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,359.20000		2.35920	1,910.87000	1.91087	2,359.200	9.02	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,274.74000		3.27474	3,937.80000	3.93780	3,274.740	9.11	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,436.93000		1.43693	1,126.14000	1.12614	1,436.930	9.11	7,040,957.00	4,900	4,100.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,082.22000		5.08222	5,882.03000	5.88203	5,082.220	9.22	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	699.76000		0.69976	525.72000	0.52572	699.760	9.22	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,864.35000		1.86435	2,353.38000	2.35338	1,864.350	9.00	2,796,525.00	1,500	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,641.90000		2.64190	2,157.08000	2.15708	2,641.900	9.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.87536		135.09883	6.78002	136.08610		9.84	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	2,074.50000		2.07450	2,448.45000	2.44845	2,074.500	9.77	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	6,021.16000		6.02116	5,407.84000	5.40784	6,021.160	9.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,580.93000		12.58093	13,493.53000	13.49353	12,580.930	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	399.27000		0.39927	324.60000	0.32460	399.270	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,662.02000		12.66202	13,576.05000	13.57605	12,662.020	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	390.44000		0.39044	317.20000	0.31720	390.440	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,743.18000		12.74318	13,658.61000	13.65861	12,743.180	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	381.78000		0.38178	309.94000	0.30994	381.780	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,585.60000		17.58560	18,553.08000	18.55308	17,585.600	10.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	89.34000		0.08934	69.55000	0.06955	89.340	10.26	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.92147		131.62794	6.82286	132.62949		10.32	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,877.43000		9.87743	10,663.25000	10.66325	9,877.430	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,771.15000		1.77115	1,555.42000	1.55542	1,771.150	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,739.57000		9.73957	10,520.78000	10.52078	9,739.570	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,818.40000		1.81840	1,598.06000	1.59806	1,818.400	10.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,809.46000		9.80946	10,592.93000	10.59293	9,809.460	10.94	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,795.69000		1.79569	1,577.61000	1.57761	1,795.690	10.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future			6.96922		133.41213	6.86724	134.42752			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,383.99000		1.38399	2,399.38000	2.39938	1,383.990		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,188.62000		1.18862	2,204.01000	2.20401	1,188.620		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,286.36000		1.28636	2,301.75000	2.30175	1,286.360		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			299.02366		299.02366	298.70202	298.70202			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	4,033.66000		4.03366	3,712.02000	3.71202	4,033.660		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	4,023.66000		4.02366	3,702.02000	3.70202	4,023.660		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	4,013.66000		4.01366	3,692.02000	3.69202	4,013.660		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			4.90000		106.14703	4.88765	106.16385		0.78	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,901.35000		68.90135	68,918.17000	68.91817	68,901.350	0.85	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.79680		107.64530	4.78145	107.66218		0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	191.57000		0.19157	200.59000	0.20059	191.570	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	199.05000		0.19905	191.19000	0.19119	199.050	0.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	197.34000		0.19734	206.51000	0.20651	197.340	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	193.82000		0.19382	186.11000	0.18611	193.820	0.65	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	203.21000		0.20321	212.53000	0.21253	203.210	0.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	188.69000		0.18869	181.13000	0.18113	188.690	0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.60305	104.68645		4.58222	104.70428		0.58	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	605.58000		0.60558	620.94000	0.62094	605.580	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	45.59000		0.04559	43.12000	0.04312	45.590	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	591.11000		0.59111	606.35000	0.60635	591.110	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	48.10000		0.04810	45.51000	0.04551	48.100	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	598.22000		0.59822	613.52000	0.61352	598.220	0.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	46.72000		0.04672	44.19000	0.04419	46.720	0.62	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.23947	106.10545		4.20945	106.12375			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	316.38000		0.31638	334.68000	0.33468	316.380		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	304.26000		0.30426	322.56000	0.32256	304.260		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	310.32000		0.31032	328.62000	0.32862	310.320		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			225.38164	225.38164		226.39172	226.39172			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,391.64000		2.39164	3,401.72000	3.40172	2,391.640		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	2,381.64000		2.38164	3,391.72000	3.39172	2,381.640		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	2,371.64000		2.37164	3,381.72000	3.38172	2,371.640		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.47860		113.29251	5.44151	113.43561		3.08	0.00	0	9,032.00
R203	On 01/08/2013	Bond Future	109.11	Call	100,079.31000		100.07931	100,222.41000	100.22241	100,079.310	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			5.49468		110.73219	5.45461	110.87715		3.15	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,412.09000		1.41209	1,507.37000	1.50737	1,412.090	3.18	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	637.10000		0.63710	587.42000	0.58742	637.100	3.18	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,114.93000		2.11493	2,229.45000	2.22945	2,114.930	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	342.17000		0.34217	311.73000	0.31173	342.170	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,142.40000		2.14240	2,257.51000	2.25751	2,142.400	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	334.21000		0.33421	304.36000	0.30436	334.210	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,170.01000		2.17001	2,285.70000	2.28570	2,170.010	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	326.41000		0.32641	297.14000	0.29714	326.410	3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,502.67000		108.50267	108,647.63000	108.64763	108,502.670	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			5.50291		112.22349	5.45937	112.37116		3.11	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,626.23000		2.62623	2,742.30000	2.74230	2,626.230	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	427.14000		0.42714	395.54000	0.39554	427.140	3.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,111.49000		2.11149	2,217.14000	2.21714	2,111.490	3.19	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	609.23000		0.60923	567.21000	0.56721	609.230	3.19	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,575.09000		2.57509	2,690.25000	2.69025	2,575.090	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	442.13000		0.44213	409.62000	0.40962	442.130	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,600.61000		2.60061	2,716.23000	2.71623	2,600.610	3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	434.58000		0.43458	402.53000	0.40253	434.580	3.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.50435		109.58340	5.45704	109.73330			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	805.65000		0.80565	955.55000	0.95555	805.650		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	742.89000		0.74289	892.79000	0.89279	742.890		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	774.27000		0.77427	924.17000	0.92417	774.270		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			5.65651		111.72611	5.61998	111.90431		4.22	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,842.61000		102.84261	103,020.81000	103.02081	102,842.610		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			5.67893		113.30310	5.64011	113.48364		4.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,194.06000		3.19406	3,341.98000	3.34198	3,194.060		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	398.93000		0.39893	366.31000	0.36631	398.930		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,230.09000		3.23009	3,378.62000	3.37862	3,230.090		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	389.94000		0.38994	357.93000	0.35793	389.940		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,266.27000		3.26627	3,415.40000	3.41540	3,266.270		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	381.12000		0.38112	349.71000	0.34971	381.120		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,994.81000		5.99481	6,169.11000	6.16911	5,994.810		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	59.95000		0.05995	53.71000	0.05371	59.950		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.69387		110.79826	5.65249	110.98198		4.32	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,649.88000		3.64988	3,795.45000	3.79545	3,649.880		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	571.75000		0.57175	533.60000	0.53360	571.750		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,683.41000		3.68341	3,829.50000	3.82950	3,683.410		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	562.45000		0.56245	524.82000	0.52482	562.450		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,616.45000		3.61645	3,761.50000	3.76150	3,616.450		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	581.17000		0.58117	542.50000	0.54250	581.170		0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.70908		112.30013	5.66497	112.48655			0.00	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	Call	1,427.81000		1.42781	1,614.23000	1.61423	1,427.810		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,469.35000		1.46935	1,655.77000	1.65577	1,469.350		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	1,386.26000		1.38626	1,572.68000	1.57268	1,386.260		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			4.95460		101.51759	4.90095	101.54125		0.26	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,519.48000		30.51948	30,543.14000	30.54314	30,519.480		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			4.42876		102.95053	4.29570	102.97437		0.11	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.41000		0.01841	28.75000	0.02875	18.410		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	43.28000		0.04328	29.78000	0.02978	43.280		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.08000		0.01908	29.65000	0.02965	19.080		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	42.15000		0.04215	28.88000	0.02888	42.150		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.76000		0.01976	30.56000	0.03056	19.760		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	41.04000		0.04104	28.00000	0.02800	41.040		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			5.85790		107.80769	5.81126	108.06630		5.22	0.00	0	7,264.00
R207	On 01/08/2013	Bond Future	106.18	Call	100,236.50000		100.23650	100,495.11000	100.49511	100,236.500		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			5.88577		109.32944	5.83668	109.59149		5.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.69	Call	4,511.61000	4.51161	4,739.04000	4.73904	4,511.610	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	327.51000	0.32751	292.89000	0.29289	327.510	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,554.77000	4.55477	4,782.88000	4.78288	4,554.770	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	319.91000	0.31991	285.97000	0.28597	319.910	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,598.04000	4.59804	4,826.83000	4.82683	4,598.040	5.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	312.46000	0.31246	279.20000	0.27920	312.460	5.49	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.90792	107.16229	5.85614	107.42862		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,440.97000	4.44097	4,653.54000	4.65354	4,440.970	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	662.05000	0.66205	608.29000	0.60829	662.050	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,364.29000	4.36429	4,575.41000	4.57541	4,364.290	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	683.73000	0.68373	628.52000	0.62852	683.730	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,402.58000	4.40258	4,614.42000	4.61442	4,402.580	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	672.82000	0.67282	618.33000	0.61833	672.820	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.93370	108.61487	5.87908	108.88504			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,354.04000	1.35404	1,624.21000	1.62421	1,354.040		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	1,256.74000	1.25674	1,526.91000	1.52691	1,256.740		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	1,305.40000	1.30540	1,575.57000	1.57557	1,305.400		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			5.92507	107.36612	5.87349	107.68997		5.83	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	98,321.65000	98.32165	98,645.50000	98.64550	98,321.650	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

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			5.95435		105.48569	5.90039	105.81400		6.43	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	5,302.76000		5.30276	5,588.58000	5.58858	5,302.760	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	375.08000		0.37508	332.59000	0.33259	375.080	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	5,351.60000		5.35160	5,638.24000	5.63824	5,351.600	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	366.69000		0.36669	325.02000	0.32502	366.690	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,400.55000		5.40055	5,687.99000	5.68799	5,400.550	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	358.46000		0.35846	317.59000	0.31759	358.460	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,947.61000		8.94761	9,268.04000	9.26804	8,947.610	6.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	55.19000		0.05519	47.31000	0.04731	55.190	6.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			5.97777		106.90628	5.92130	107.23972		6.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5,221.08000		5.22108	5,487.10000	5.48710	5,221.080	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	788.78000		0.78878	721.36000	0.72136	788.780	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5,264.86000		5.26486	5,531.74000	5.53174	5,264.860	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	776.69000		0.77669	710.13000	0.71013	776.690	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	5,177.41000		5.17741	5,442.57000	5.44257	5,177.410	6.64	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	801.02000		0.80102	732.74000	0.73274	801.020	6.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.00066		104.95875	5.94158	105.29693			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,693.11000		1.69311	2,031.29000	2.03129	1,693.110		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,749.10000		1.74910	2,087.28000	2.08728	1,749.100		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	1,637.10000		1.63710	1,975.28000	1.97528	1,637.100		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.79526		85.85705	7.67311	86.99637		13.72		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	75,907.94000		75.90794	77,047.26000	77.04726	75,907.940	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			7.85639		83.92458	7.73087	85.07977		15.96		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,880.76000		8.88076	9,851.40000	9.85140	8,880.760	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	999.73000		0.99973	815.18000	0.81518	999.730	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,942.36000		8.94236	9,915.50000	9.91550	8,942.360	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	983.25000		0.98325	801.20000	0.80120	983.250	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,004.08000		9.00408	9,979.68000	9.97968	9,004.080	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	967.01000		0.96701	787.42000	0.78742	967.010	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	13,398.59000		13.39859	14,492.35000	14.49235	13,398.590	16.54		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	274.16000		0.27416	212.73000	0.21273	274.160	16.54		0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.91196		85.05486	7.78313	86.22621		16.09		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,916.09000		7.91609	8,766.58000	8.76658	7,916.090	16.71		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,466.06000		2.46606	2,145.20000	2.14520	2,466.060	16.71		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,971.02000		7.97102	8,824.19000	8.82419	7,971.020	16.72		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,440.00000		2.44000	2,121.82000	2.12182	2,440.000	16.72		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,861.27000		7.86127	8,709.06000	8.70906	7,861.270	16.70		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,492.37000		2.49237	2,168.81000	2.16881	2,492.370	16.70		0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.96800		83.06273	7.83580	84.25018				0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	128.78000	0.12878	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	1,058.67000		1.05867	0.00000	0.00000	1,058.670			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	219.30000	0.21930	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	968.15000		0.96815	0.00000	0.00000	968.150			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	38.12000	0.03812	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	1,149.33000		1.14933	0.00000	0.00000	1,149.330			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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.62947	175.62947	175.59087	175.59087			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,639.47000	2.63947	2,600.87000	2.60087	2,639.470		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	2,629.47000	2.62947	2,590.87000	2.59087	2,629.470		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	2,619.47000	2.61947	2,580.87000	2.58087	2,619.470		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			130.49417	130.49417	130.47151	130.47151			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	504.17000	0.50417	481.51000	0.48151	504.170		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	494.17000	0.49417	471.51000	0.47151	494.170		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	484.17000	0.48417	461.51000	0.46151	484.170		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			139.49344	139.49344	139.74154	139.74154			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,503.44000	1.50344	1,751.54000	1.75154	1,503.440		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	1,493.44000	1.49344	1,741.54000	1.74154	1,493.440		0.00	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	138.00	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	1,483.44000	1.48344	1,731.54000	1.73154	1,483.440		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.48905	98.28131	7.38718	99.24120		11.68	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,666.29000	87.66629	88,626.18000	88.62618	87,666.290	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			7.55010	96.13176	7.44520	97.10508		13.34	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,647.67000	9.64767	10,496.54000	10.49654	9,647.670	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	720.57000	0.72057	596.12000	0.59612	720.570	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,714.21000	9.71421	10,565.00000	10.56500	9,714.210	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	707.25000	0.70725	584.72000	0.58472	707.250	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,780.84000	9.78084	10,633.53000	10.63353	9,780.840	13.85	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	694.14000	0.69414	573.51000	0.57351	694.140	13.85	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.60641	97.42638	7.49847	98.41345		13.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,202.80000	8.20280	8,938.89000	8.93889	8,202.800	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,111.92000	2.11192	1,860.94000	1.86094	2,111.920	14.02	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	8,086.38000	8.08638	8,817.84000	8.81784	8,086.380	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,160.75000	2.16075	1,905.14000	1.90514	2,160.750	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	8,144.52000	8.14452	8,878.31000	8.87831	8,144.520	14.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,136.21000	2.13621	1,882.93000	1.88293	2,136.210	14.01	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.66050	95.20842	7.54954	96.20911			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	0.00000	0.00000	996.22000	0.99622	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	4.47000	0.00447	0.00000	0.00000	4.470		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	0.00000	0.00000	816.94000	0.81694	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	183.75000	0.18375	0.00000	0.00000	183.750		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	0.00000	0.00000	906.64000	0.90664	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	94.05000	0.09405	0.00000	0.00000	94.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.88417	87.32738	7.76716	88.48317		14.51	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,879.48000	76.87948	78,035.27000	78.03527	76,879.480	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			7.94503	85.27584	7.82482	86.44782		16.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	3,268.71000	3.26871	3,849.70000	3.84970	3,268.710	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,785.11000	4.78511	4,194.12000	4.19412	4,785.110	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	3,311.65000	3.31165	3,897.27000	3.89727	3,311.650	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,728.90000	4.72890	4,142.54000	4.14254	4,728.900	16.67	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	3,354.89000	3.35489	3,945.12000	3.94512	3,354.890	16.68	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,673.19000	4.67319	4,091.44000	4.09144	4,673.190	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			8.03728	112.05622	7.90995	113.66375			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	2,508.33000	2.50833	900.80000	0.90080	2,508.330		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	2,378.78000	2.37878	771.25000	0.77125	2,378.780		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	2,249.48000	2.24948	641.95000	0.64195	2,249.480		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.10200	109.21691	7.97104	110.84688			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	3,304.25000	3.30425	1,674.28000	1.67428	3,304.250		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	3,174.92000	3.17492	1,544.95000	1.54495	3,174.920		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	3,045.85000		3.04585	1,415.88000	1.41588	3,045.850			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	973.72660		0.09737	974.42660	0.09744	973.727	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	7.72660		0.00077	8.42660	0.00084	7.727	12.83		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	877.53060		0.08775	878.44960	0.08784	877.531	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	11.53060		0.00115	12.44960	0.00124	11.531	12.64		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	782.96190		0.07830	784.14140	0.07841	782.962	12.46		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	16.96190		0.00170	18.14140	0.00181	16.962	12.46		0.00	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	510.53330		0.05105	512.40650	0.05124	510.533	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	432.53330		0.04325	434.40650	0.04344	432.533	13.49		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	464.38340		0.04644	466.27950	0.04663	464.383	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	486.38340		0.04864	488.27950	0.04883	486.383	13.59		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	423.56150		0.04236	425.47530	0.04255	423.562	13.73		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	545.56150		0.05456	547.47530	0.05475	545.562	13.73		0.00	0	0.00

Total for Derivatives : **433,570,212.12** **85,534** **2 220 054.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.76144				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.91500		107.27390	5.91500	107.25691				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.98548				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.90000		112.64164	6.90000	112.62087		676,200,000,000.00		98,000,000	49,000,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	99.90764				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.90628			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.42312	8.00000	47.41285			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.65500	102.74430	7.65500	102.72298			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.06500	104.64211	6.06500	104.62512			0.00	0	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.08500	103.78935	6.08500	103.77244			0.00	0	15,222,525.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.25792			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.13000	111.09287	7.13000	111.07172			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.95099			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	134.58636	0.60000	134.54112		1,722,000,000.00		2,870,000	6,535,000.00
ABCP13	On 07/12/2023	Spot Bond	1.20000	144.95230	1.20000	284.53029			0.00	0	1,900,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.80185			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.43065			0.00	223,409,000	46,809,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.69697			0.00	0	2,800,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06783			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.11609			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.14815			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.32500	110.75516	6.32500	110.73642			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.70142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	6.68500	104.86939	6.68500	104.85066			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.06377			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.76492			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73500			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.72689			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.79093			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01806			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.78500	104.43105	5.78500	104.41482			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	102.02170			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93949			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.07055	4.35000	128.01460		4,132,500,000.00		950,000	475,000.00
ABLI03	On 15/03/2015	Spot Bond	1.87000	124.94072	1.87000	124.89443		3,029,400,000.00		1,620,000	810,000.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.88416	1.85000	116.84088			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.95044	2.75000	103.90933			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.43000	121.52015	9.43000	121.48923			0.00	0	1,278,668.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96947			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.16262			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.35824			0.00	0	2,100,000.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	113.82674	3.15000	113.78055			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.38589	100.00000	30.31228			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.94000	171.73962	0.94000	171.68028			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.10845	2.76000	151.04872			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.97000	179.43037	0.97000	179.36818			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.70842	1.48000	179.64370			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.42625	74.60358	6.42625	74.58713			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.42625	74.60358	6.42625	74.58713			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.58920	84.61000	14.56472			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	91.22000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.04837			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.19000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.54612	100.00000	38.47299			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	88.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.22000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70438			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.54646			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.88000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.22500	107.30406	6.22500	107.28599			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.67000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.99000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.49000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86018			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.85500	118.70926	5.85500	118.69064			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.70000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57424			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.70000	103.75717	1.70000	108.01986			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.59252	1.81000	158.17658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.08000	124.34650	2.08000	206.67487			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	106.22000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.77000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.72500	102.55355	7.72500	101.77329			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	100.11000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	95.07000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	96.44000			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	93.34000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.73000	114.43699	6.73000	114.41641			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	5.86500	104.79594	5.86500	104.77948			0.00	0	4,300,000.00
ABS6	On 01/06/2020	Spot Bond	7.28500	108.72764	7.28500	108.70627			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.35000	105.15767	8.35000	105.13430			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.28500	109.43350	6.28500	109.41509			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.60000	128.43478	0.60000	128.39156			255,000,000.00	425,000	425,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	124.02303	4.00000	123.96986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	1.00000	147.41310	1.00000	289.36222			0.00	0	700,000.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	113.13586	-0.16001	127.90946			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.88000	131.74183	0.88000	134.34187			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.78911			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10180			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.35963	100.00000	25.29752			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.71923			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.71923			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.50500	112.87110	8.50500	99.90688			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.01500	109.35685	10.01500	109.32781			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.90417			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.62362	100.00000	1.61866			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.90147			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86339			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03350			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.67751	100.00000	9.64797			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02419			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.90686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	11.00000	56.72387	11.00000	56.70765			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.19361	100.00000	6.17470			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88898			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.86399			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	101.14826			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.20548			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.33400			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14815			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18689			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.20393			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20109			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20109			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21515			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.11718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.21515		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18702		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.31070		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.09542		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07850		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.98627		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07850		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16368		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.20221		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.21771		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.18674		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00093		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.11718		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62213		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	7.57500	114.06373	7.57500	114.04047		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.02426		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	6.99500	104.01567	6.99500	103.99592		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.29915		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.40561			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.21319			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	100.32303			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.23946	100.00000	5.22781			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.44612	100.00000	5.43414			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.46777			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.79435			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.81699			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.14811			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93182			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93182			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32303			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.44666			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10935			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10005			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.35697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.42023			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	102.35589			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.17526			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	102.98887			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.22990			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.67213			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.97537			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	101.15277			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond		0.00000	100.00000	0.00000	103.05640			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.14032			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.94820			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.12812			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.13502			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.00408			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.97769			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.02891			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.12502			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.07074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00873			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02580			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.58488	10.23000	101.55734			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.04274			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01649			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42718			0.00	0	1,000,000.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.66889			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.96173			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.73000	113.88046	7.73000	113.85673			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12032			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.52885	1.75000	106.60925			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02425			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02722			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09741			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.13592			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.05889			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.12823			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08971			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17442			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09741			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.14362			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.12207			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.12823			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.09313			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.15887			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.17901			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.92423			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.94349			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.01637			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.03965			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.18375			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.17133			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25903			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.10512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24672			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25134			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25903			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.95500			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.19750			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.19750			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	101.77628			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	103.24096			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02806			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.92711			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91254			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01727			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.33852			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.20132			0.00	8,000,000	7,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02044			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.38703	100.00000	4.37605			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.91138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.90113		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.89429		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.51256		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.56934		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.64491		0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.36786		0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	6.36500	100.94647	6.36500	100.92850		0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.48616		0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.57252		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	6.95000	109.15648	6.95000	109.13621		0.00	0	3,570,467.00
AIR02		On 30/04/2023	Spot Bond	7.79000	127.13113	7.79000	127.10459		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	43.42120	100.00000	43.31485		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.11500	114.10931	6.11500	114.09063		0.00	0	8,400,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	41.42162	100.00000	41.32018		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.14215	100.00000	12.11528		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.06000	163.03773	2.06000	162.97644		0.00	0	500,000.00
AIRL02		On 18/02/2014	Spot Bond	3.85000	102.54981	3.85000	126.69061		731,500,000.00	190,000	290,000.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.55203		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.88535			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.20000	112.63522	7.20000	112.61345			0.00	0	1,119,095.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51284			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.53472			0.00	0	1,300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.86705	100.00000	60.71799			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.24699			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.45500	112.74162	6.45500	112.72204			0.00	0	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93529			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.16392			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.23000	102.04743	6.23000	102.03036			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84586			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66500	103.73482	6.66500	103.71624			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.18000	111.41734	7.18000	111.39587			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.23859			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.59017	108.39915	9.59017	105.70912			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	9.72802	104.79496	9.72802	103.42775			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.74312	104.70504	9.74312	103.37972			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.19196			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.75823	105.12338	9.75823	103.40707			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.24947	107.08953	10.24947	106.97224			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22177			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22177			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22182			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.84017	104.07501	9.84017	102.94158			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.80627	106.72581	9.80627	103.73965			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.72802	104.79496	9.72802	103.42775			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.64445	106.50994	9.64445	104.25090			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.78604	98.90221	8.78604	103.86032			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.15623			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	9.86678	103.50553	9.86678	102.49581			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	9.95500	105.22195	9.95500	105.19352			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	65.96378	10.22500	102.49763			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	100.82221			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04304			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.93483	12.22500	101.16609			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.12282			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.60000	64.62349	9.60000	105.04125			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.08749			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11694			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11694			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	101.07335			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80980			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.59017	108.51398	12.59017	105.97438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	13.70807	106.62078	13.70807	106.46603			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.56775	106.60012	12.56775	104.69772			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.49808			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.49808			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.49808			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.55644			0.00	0	1,500,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.97306	100.00000	20.92169			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.08784	100.00000	19.04109			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.78261	100.00000	11.75376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.79644	100.00000	11.76786			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.24575	100.00000	14.21086			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.34369	100.00000	12.31346			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.21437	100.00000	56.10771			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45388			0.00	0	1,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.22195			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.25171			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP69U	On 07/06/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		70,900,000,000,000.00	709,000,000	600,000,000.00	
BD0202	On 31/12/2018	Spot Bond	0.91000	112.09528	0.91000	176.82124			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.71000	105.73759	6.71000	167.42201			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.71000	106.95649	6.71000	167.49478			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.09500	109.97594	7.09500	109.95499			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.17974			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.89331			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.92678			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.11354			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.56229			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.27242			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.37229			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05432			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.32995	100.00000	52.20318			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	89.51667	100.00000	89.30801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	6.50000	103.52787	6.50000	103.50987		1,716,000,000,000.00	264,000,000	138,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.58406		0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43636		0.00	2,000,000	500,000.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44610		0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47856		0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51099		0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60148		0.00	0	1,000,000.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.85947	100.00000	5.84512		0.00	0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27793		0.00	0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29303		0.00	0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29950		0.00	0	0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30166		0.00	0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32750		0.00	0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.36191		0.00	0	1,000,000.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.73157	100.00000	5.71754		0.00	0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.73157	100.00000	5.71754		0.00	0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07110		0.00	0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16400		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18933			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.95000	107.61640	6.95000	107.59642			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26530			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40019			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.09932	100.00000	4.08939			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.09932	100.00000	4.08939			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.91000	107.77869	5.91000	107.76135			0.00	0	2,200,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.88284			0.00	0	1,000,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.83281			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.50229			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.41711			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.92232			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.82736	100.00000	7.80776			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.91227			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.92205			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.91754			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.90933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.87516			0.00	0	1,000,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.82533			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.12164			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.94424			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11727			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.54510			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.20630	100.00000	11.17886			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48500	109.45578	6.48500	109.43680			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	7.83000	119.24843	7.83000	119.22355			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.47559			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.42198			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.53000	108.13597	7.53000	108.11425			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.51000	109.58906	9.51000	109.56139			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.36914			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.76000	111.01299	9.76000	110.98377			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.24435			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.73000	105.76656	7.73000	105.74440			0.00	0	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.10031			0.00	0	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
CBL18	On 23/08/2019	Spot Bond	10.20000	106.41486	10.20000	106.38562			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.26697			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.66014			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18264			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.35000	82.71144	8.35000	101.00745			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.54000	131.90027	8.54000	131.86997			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.39000	127.92835	8.39000	127.89947			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.03000	125.50513	8.03000	125.47828		433,620,000,000.00	54,000,000	50,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.97217			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.08000	106.40546	10.08000	106.37704			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.04470			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.85937			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.98750			0.00	0	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.63391			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.93878			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10956			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.10956			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.70913			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11731			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03975			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97767			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.90375			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86724			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86403			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86873			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03970			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98540			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.86082			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88925			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89459			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.89778			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.13282			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07853			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.09399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	9.57500	103.65872	9.57500	103.63241			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.15500	102.53739	7.15500	102.51777			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.90206			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.42731			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.78376			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.78376			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03952			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.32700	100.00000	23.27049			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.13765	100.00000	23.08160			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.14817			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	59.62304	100.00000	59.47860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000	59.95836	100.00000	59.81152			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.06287			0.00	0	100,000,000.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55190			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.77485	10.11000	103.74659			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55190			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.70535			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.34180			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.50713			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.63047	2.76000	110.36084			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	107.28443	3.14000	110.29696			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.72830	8.25000	101.70596			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.64349			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55190			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.55190			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.18383	3.10000	109.91280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	115.04344	2.40000	109.78089			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.66494			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.29247			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.56787			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59438			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60267			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.91500	105.50095	6.91500	105.48136			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.63545			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.62596			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.45283			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.46235			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	6.96500	105.67194	6.96500	105.65218			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	6.96500	105.67194	6.96500	105.65218			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.49585			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.90247			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.01500	108.95323	7.01500	108.93260			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.31237			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02462			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03149			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.51310			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.51310			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.47827	100.17539	50.35578			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.67824			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.03393			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19711			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.86207			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.85183			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.09151	9.35000	102.06574			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.09151	9.35000	102.06574			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.80984			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.80925			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	99.76119			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.76614			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90607			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90607			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90607			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90607			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90607			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93104			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97250			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97250			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97250			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97250			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97250			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97943			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.53000	111.24105	7.53000	111.21872			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39003			0.00	0	1,000,000.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93018			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98462			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.30351			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35733			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.76985			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58934			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08201			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07431			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09396			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.89567			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.82978			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.76561			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09086			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49700			0.00	0	1,000,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34372			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98857			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88559			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.04348			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.11379			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.47764			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13176			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13176			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11792			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96551			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11792			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78019			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.26747			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96555			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96555			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95771			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.15076	100.00000	6.13585			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23596			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
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	100.04217			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.00500	103.39543	9.00500	103.41750			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.52500	106.11943	9.52500	104.93516			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91043			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.27748			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.04111			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42374			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.34176			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.20087	8.80500	100.37534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.95002			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67115			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.34659			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.25812	100.00000	24.20384			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.25812	100.00000	24.20384			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.77100	7.01000	36.38243			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	172.34228			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	0.00062			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.09500	109.97594	7.09500	136.64915			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.71000	37.87838	6.71000	167.42201			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.71000	38.26450	6.71000	167.49478			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	83.01782			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.87262			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73646			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.19464			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.10788			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12497			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.72905			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12823			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42374			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01417			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.51500	114.71797	7.51500	110.17569			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.52000	110.14917	7.52000	110.12683			0.00	0	313,163.00
COJ05	On 05/06/2023	Spot Bond	8.35000	131.33457	8.35000	131.30505			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	6.91500	113.73286	6.91500	113.71163			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.85000	118.52157	7.85000	118.49677			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.31500	106.36423	8.31500	106.34056			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.44000	107.21504	9.44000	107.18801			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.41460			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.44590			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25263			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.16011			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.00853			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.86460			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.71000	103.26863	10.71000	103.69625			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.27930			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.45500	102.09398	6.45500	102.99811			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24568			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.13559			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.19366			0.00	0	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.07729			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.91500	103.35508	5.91500	103.33860			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.71500	132.17382	5.71500	124.68811			0.00	0	2,179,478.00
DV22	On 07/02/2020	Spot Bond	6.53500	118.22881	6.53500	118.20781		457,450,000,000.00		70,000,000	36,400,000.00
DV23	On 27/02/2023	Spot Bond	6.99500	123.19362	6.99500	123.17023		923,340,000,000.00		132,000,000	88,450,000.00
E170	On 01/08/2020	Spot Bond	6.14500	146.21694	6.14500	146.19250		221,220,000,000.00		36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	107.10554			0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.86641			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.02413			0.00	0	1,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.12894			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.95742			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.78542			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.24000	124.89309	1.24000	124.84893			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	111.92308	1.31000	111.88323			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.70000	118.73814	7.70000	118.71337			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.69000	119.48714	7.69000	119.46264			0.00	0	20,000,000.00
EMM03	On 04/05/2024	Spot Bond	8.49000	111.33902	8.49000	111.31386			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	100.00000	9.17567	100.00000	100.00000		21,600,000,000,000.00	216,000,000	216,000,000.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.93230			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.14486			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.26114			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.55012	100.00000	38.45673			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	63.36136	100.00000	63.20269			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	68.46702	100.00000	68.46701			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ193U	On 15/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	124.72331	3.00000	124.67315			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.87500	110.53416	9.87500	110.50473			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.09957			0.00	0	3,900,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.45267			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.77896			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.12000	88.10985	8.12000	102.98857			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.97999			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.98180			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.98117			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.97958			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97911			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98397			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.98331			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.98280			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98389			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.98268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.98185			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.33500	106.77427	5.33500	106.75891		64,020,000,000.00	12,000,000	6,390,000.00	
ES18	On 20/04/2018	Spot Bond	5.88000	114.90771	5.88000	114.88951		2,375,520,000,000.00	404,000,000	204,000,000.00	
ES23	On 25/01/2023	Spot Bond	6.52500	127.74595	6.52500	127.72330		300,150,000,000.00	46,000,000	246,212,000.00	
ES26	On 02/04/2026	Spot Bond	7.27500	105.70671	7.27500	105.68607		82,935,000,000.00	11,400,000	44,190,000.00	
ES33	On 15/09/2033	Spot Bond	8.30000	93.47342	8.19000	94.46936		6,812,640,000,000.00	820,800,000	666,049,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.85848		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53080		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.74915		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93810		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.61376	100.00000	10.58804		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.32859	100.00000	10.30357		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01771		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.01838		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02050		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.02169		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	5.96500	105.34861	5.96500	105.33179		0.00	0	13,400,000.00	
FRB05	On 21/12/2018	Spot Bond	7.60000	107.46157	7.60000	107.43955		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05970			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05964			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.41292			0.00	0	300,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.79271			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.40000	115.94192	9.40000	115.91266			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.47018			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.41850	100.00000	70.23843			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	132.45700	0.98000	133.29934			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.04000	146.91692	1.04000	288.38793			0.00	0	900,000.00
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.86762	1.79000	158.57014			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.44403	1.97000	210.16176			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.12500	118.07078	6.12500	118.05142			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.59786	100.00000	28.53491			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.59786	100.00000	28.53491			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14700	55.40388	8.14700	54.69525			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.35598	9.50600	34.47068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.12664	9.74000	33.23285			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	90.54430	100.00000	90.32506			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.47452			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.36904			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.91431			0.00	0	1,000,000.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18715			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.29912			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.29912			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.85819			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.25761			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34959			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.41641			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.62434			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14822			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27527			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.47401			0.00	0	1,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.93796	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.93796	7.47000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59908			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25903			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55064			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68076			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19288			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.14245			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86257			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23596			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.95013	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46787			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.76026			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32357			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.41571			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.67006			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54604			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74498			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.85495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.66546			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.61190			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43873			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.41111			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.78471			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.76178			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.69912			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.78776			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50773			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.23632	100.09221	12.20665			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10820			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87479			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34318			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51963			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.10245			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44695			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24421			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.25973			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13733			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.16672			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57362			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.68520			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.08638			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.68520			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06967			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14362			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.40781	13.22500	104.06578			0.00	0	1,000,000.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06968			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66142			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.66142			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07123			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.64358			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.67206			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.65500	94.29028	2.65500	97.89065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.69693			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	100.00000	0.92824	100.00000	0.92234			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.51423			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24882			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24113			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45559			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.50208			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.62137			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.04750			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34364			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.22000	130.50964	2.22000	121.10803			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26589			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.27982			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.20000	119.44959	2.20000	121.29429			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.75839	0.17999	117.34201			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.22000	116.17142	2.22000	121.10803			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.74754	1.15999	122.06977			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	109.01714	1.22999	123.74672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.39040			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	20.12972	100.00000	20.08096			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	102.06684			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.79608			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	110.84884	4.73000	110.79915			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.82974			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.08615			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.25662			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.68172			0.00	0	1,000,000.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.48566			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.42689			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.21493			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.66140			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.21338			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.49720			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	103.89637			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.38652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91495			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.86500	101.25282	9.86500	100.40336			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.73785			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.67500	101.97076	6.67500	101.11269			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.09116			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.24097			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.28063			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.32924			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.35969			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.57239	3.30000	137.51614			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.63583			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.44000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.46084			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.05382			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.54645			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.21429			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.13462			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.55000	140.76449	1.55000	276.30729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	1.05000	146.79319	1.05000	288.14499			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.77000	138.20725	1.77000	271.28605			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.35000	112.26857	1.35000	129.52111			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.32065			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.95000	129.57059	0.95000	129.52575			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53671			0.00	2,000,000	500,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72586			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.30137			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.19109			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.01832			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000	103.64388	2.18000	103.60450			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20671			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77318	100.00000	0.77131			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.61946	104.97509	13.58500			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02638			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97560			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.12673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	17.99555	101.07593	17.95154			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.36651	100.44759	9.34374			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02031			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.27900	100.76967	16.23930			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.40478			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.15046			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03111			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.31362			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	113.79507	1.80000	113.75310			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.05744			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96563			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.58595			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.37000	107.12088	1.37000	111.79027			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.02519			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.40000	106.67819	1.40000	111.44147			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.39000	105.59301	5.39000	105.57775			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.46500	107.14457	5.46500	107.12887			0.00	0	2,617,442.00
FRX16	On 15/09/2016	Spot Bond	6.02500	107.23372	6.02500	107.21642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	6.30000	109.66347	6.30000	109.64499			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.38000	118.06975	6.38000	118.04949			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	6.97500	110.48091	6.97500	110.46032			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	7.81500	100.28559	7.81500	101.16447			0.00	0	200,000,000.00
FRX24	On 10/12/2024	Spot Bond	7.89000	126.09146	7.89000	126.06466			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.63000	110.03960	8.63000	110.01392			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.14500	88.90944	9.14500	88.88771			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.09410			0.00	0	1,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.79193			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.68294			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.53000	107.42379	7.53000	107.40210			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	101.11450			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23386			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98568			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.50866			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.97396			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17780			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.10568			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.88725			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.80055			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.58522			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.76075			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.35392			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.36235			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.37863			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.73117	100.00000	2.72512			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.39881			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.42679			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	101.26936			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.74503			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.56319			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.13014			0.00	1,200,000	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.93774			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.20329			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.01992			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.50043			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16623			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.25417			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.42229			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.20386			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	105.71092			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.71092			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	94.05573	100.00000	93.83648			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49077			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.50531			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.52183	105.12906	6.52183	102.93405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.99202			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50905			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.53087			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.87590	105.12909	6.87590	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.35547			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.54193			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.56370			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.32788	105.13602	7.32788	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.64213			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58573			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.60380			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.34535			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.17889			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55590			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64295			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66801			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.34500	122.28948	6.34500	122.26837			0.00	0	30,000,000.00
HWAY23	On 07/12/2023	Spot Bond	0.82000	149.67109	0.82000	293.79597			0.00	0	76,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	0.80000	154.21883	0.80000	294.29364			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.21000	113.05388	8.21000	113.02876			0.00	0	17,000,000.00
HWAY35	On 31/07/2035	Spot Bond	8.19500	113.39647	8.19500	113.37132			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.75000	119.32070	0.76000	119.15489		931,500,000,000.00	242,000,000	803,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.72000	115.90365	1.72000	115.86109		684,560,000,000.00	398,000,000	668,845,000.00	
I2050	On 31/12/2050	Spot Bond	1.86500	122.84047	1.86000	122.95005		104,458,650,000.00	56,010,000	196,110,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.95000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	6.01500	109.20999	6.01500	109.19240		0.00	0	143,525.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.74642		0.00	0	1,500,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46921		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.88941		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12273		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.71304		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.52000	103.25342	6.52000	103.23542		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	6.51500	109.23583	6.51500	109.21681		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	6.88000	114.28736	6.88000	114.26635		0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.45000	102.37743	6.45000	102.35967		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.41361			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93558			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	108.38937	3.15000	108.34534			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.33500	107.60910	6.33500	107.59057			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.21935			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.23332			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.18447			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.95000	115.81251	0.95000	133.61113			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.76224			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.79799			0.00	0	1,300,000.00
IBL39	On 02/04/2018	Spot Bond	6.85000	108.89136	6.85000	108.87132			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27387			0.00	0	1,300,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.74377			0.00	37,500,000	30,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.01589			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.03000	107.64466	7.03000	107.62422			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.43500	101.47042	7.43500	101.44995			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23955			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.81000	88.98870	6.81000	103.01964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00180	100.00000	100.00000	0.00179			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.37852	5.00000	100.36498				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.37852	5.00000	100.36498				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.45659	5.00000	101.44276				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.37852	5.00000	100.36498				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.69116	4.00000	100.68033				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.03296				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.94792				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04034				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.01500	112.88610	8.01500	112.86186				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.88805				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.88805				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.98003				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.51767	100.00000	8.49704				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.67166				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.29084				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08707				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	8.01500	102.98213	8.01500	102.96015			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21404			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.03040			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99976			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.68500	101.22116	7.68500	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.13872			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			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	99.94223	5.27500	99.88452			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.84128	5.27500	99.78369			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.74054	5.27500	99.68306			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.63830	5.30000	99.58067			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.53749	5.30000	99.47998			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.33649	5.30000	99.27921			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.01850	5.40000	98.96051			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.40000	98.81583	5.40000	98.75808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond	5.40000	98.71481	5.40000	98.65718			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		46,800,000,000,000.00	468,000,000	334,000,000.00	
IND335	On 27/08/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.22133			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.92206			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.01322			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.59017	107.23671	9.59017	104.95816			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.59017	104.65755	9.59017	103.30195			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16763			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.74314			0.00	0	1,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14253			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.77195	6.50000	100.75434			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22057			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.85464			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	97.13492	100.25042	96.88333			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.13648			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.13648			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	25.50130	100.00000	25.43744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	16.32083	100.00000	16.27996			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97718			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85663			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65548			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65548			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93894			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93894			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.04521			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15087			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	101.10395			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12176			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17239			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01987			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03794			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.04550			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.11188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.85663			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85411			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84198			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.52798			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.49603			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.48009			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28701			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.28701			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.56946			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	68.95361	100.00000	68.78657			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.07571			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.50138			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.52466			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.55912			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57167			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.58008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	7.02500	106.78015	7.02500	106.76001			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13500	103.60689	6.13500	103.58987		2,343,570,000.00		382,000	105,521,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.50239			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.13000	111.10260	7.13000	111.08145		356,500,000,000.00		50,000,000	14,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.74948			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.75750			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.19039			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.19500	110.63455	7.19500	110.61306			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21788			0.00	0	1,900,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.53715			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.04000	106.44149	2.04000	122.79624			0.00	0	10,400,000.00
IV019	On 31/03/2028	Spot Bond	2.97000	102.15672	2.97000	137.17242			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.19885			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.92319			0.00	0	1,300,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.73507			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.72232			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.36185			0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.04177			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.44463			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	2.76000	96.04363	2.76000	96.84395			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.76000	95.96356	2.76000	98.95161			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.46405			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.93839			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99976			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.10000	114.52032	10.10000	114.48966			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.38959			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	101.07257	2.97000	137.17242			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.91336	5.27500	99.85569			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.81248	5.27500	99.75492			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.71179	5.27500	99.65435			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.60948	5.30000	99.55188			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.50873	5.30000	99.45125			0.00	0	0.00
IVA326	On 27/06/2013	Spot Bond	5.30000	99.40818	5.30000	99.35082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On 04/07/2013	Spot Bond	5.30000	99.30784	5.30000	99.25059			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.98949	5.40000	98.93154			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.88812	5.40000	98.83028			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.78695	5.40000	98.72923			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.62839			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.78852			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.01630			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.31379			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.31622			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.29540			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.72776			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.10484			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.27041			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.25904			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.10780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond	100.00000	48.90368	100.00000	48.71393				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22056				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30891				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	52.82504	100.00000	52.82503				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	80.52516	100.00000	80.34934				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.51050	100.00000	53.37944				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	63.25982	100.00000	63.10489				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30740				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.65696	100.00000	10.63027				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.61697	100.00000	27.54933				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57995				0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.63027	100.00000	10.60365				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.61176				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.36811	100.00000	33.26393				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.60238				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.32421				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.09000	157.99619	7.09000	157.96628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58605			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54005			0.00	0	22,500,000.00
LGL02	On 13/08/2017	Spot Bond	7.23000	103.53690	7.23000	103.51659			0.00	0	3,100,000.00
LGL03	On 03/04/2018	Spot Bond	7.28000	70.54388	7.28000	102.34266			0.00	0	500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.77567			0.00	0	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.26500	105.50194	10.26500	105.47292		201,194,000,000.00		19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.94949			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.22016			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.55010			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.17389			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.63213			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.99842			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.74764			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.50366			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.58841			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.83594			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.20147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.65374			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51665			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.13342			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.54671			0.00	30,000,000	20,000,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08871			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75482			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.82540			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.33436			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.20801	100.00000	57.06790			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	54.53060	100.00000	66.29058			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	59.48329	100.00000	59.33760			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.73758	100.00000	38.64373			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.74275	100.00000	26.67797			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.83963	100.00000	9.81579			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.02252	100.00000	23.96433			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	6.95000	110.72776	6.95000	110.70709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26206			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07035			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16619			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.69853			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.70387			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73055			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.38674			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.50810			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.36500	107.65506	6.36500	107.63663			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.02000	114.03609	7.02000	114.01436			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.67500	118.17818	7.67500	118.15360			0.00	0	2,000,000.00
MET01	On 15/12/2014	Spot Bond	5.84500	108.94669	5.84500	108.92944		135,604,000,000.00		23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.96208			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.00088			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.78500	113.47824	7.78500	113.83228			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.16500	106.43487	6.16500	106.41732			0.00	0	25,010,304.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.42529			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.29000	109.19869	7.29000	109.17721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36215			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	6.99000	109.09318	6.99000	109.07260			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.90500	108.20139	5.90500	108.18400			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	6.21500	109.45027	6.21500	109.43176		241,142,000,000.00	38,800,000	9,800,000.00	
MTN04	On 13/07/2017	Spot Bond	6.93500	114.82183	6.93500	114.80021			0.00	0	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.83000	101.24781	5.83000	101.23205			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.45032			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.23837			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.99860			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.88359	100.00000	5.86934			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15587	100.00000	0.15549			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.16017	100.00000	6.14524			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.23559	100.00000	6.22049			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.72582	100.89771	5.71184			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.80343	100.61875	5.78930			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	100.02996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03027			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03104			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03165			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03222			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03272			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03286			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03621			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.03994			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15587	100.00000	0.15549			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15587	100.00000	0.15549			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.16500	107.41093	7.16500	107.39005			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.85960			0.00	8,000,000	2,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75621			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.10326			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.17352			0.00	10,000,000	5,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.83615			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.37070			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.21500	111.05365	6.21500	111.03517			0.00	0	6,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.67597			0.00	4,000,000	1,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.20000	123.07037	7.20000	123.04671			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.26500	36.25919	9.26500	36.25039			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.26500	106.82987	6.26500	106.81186			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51260			0.00	0	700,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.54165			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.31000	102.91952	6.31000	102.90214			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34205			0.00	65,388,000	43,347,000.00
NBK9A	On 23/03/2016	Spot Bond	6.46500	108.81115	6.46500	108.79234			0.00	0	16,481,040.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91392			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	99.79445			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00100			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.61191			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44808			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.85159			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31566			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	100.39315			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.43000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.32060			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.63469			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.84749			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.30942			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.61175			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.31136			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.73551			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01794			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05127			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98923			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.70677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95120			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72571			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.69214			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.96500	109.30816	6.96500	109.28782			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.83500	102.84836	5.83500	102.83224		279,298,110,000.00	47,866,000	22,433,000.00	
NED8	On 08/02/2014	Spot Bond	5.68500	104.65922	5.68500	104.64302			0.00	0	86,553,954.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.58871			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.38000	126.62215	10.38000	119.07017			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.89940			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.72375			0.00	0	1,700,000.00
NILB10	On 08/12/2016	Spot Bond	1.06000	162.92501	1.06000	162.86815			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.83500	116.99745	6.83500	116.97572			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.57380			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.04306			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.59713			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.46500	118.56413	7.46500	118.53950			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.90050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.88967			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.28200			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36604			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.66500	118.50646	7.66500	121.68546			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.46599			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.36379			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.40920			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.86500	118.44975	7.86500	118.42385			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.55685			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.47283			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.48869			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.48873			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.57877			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.69316			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.84079			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.89719			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.75874			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	132.59627	3.22500	132.54229			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
NRA014	On 30/04/2014	Spot Bond	5.46500	105.81948	5.46500	105.80398			537,939,000,990.00	98,433,486	24,616,743.00
NRA018	On 30/11/2018	Spot Bond	6.69000	131.03060	6.69000	131.00690			33,450,000,000.00	5,000,000	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.93000	137.00961	6.93000	136.98425			63,756,000,000.00	9,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.95500	180.25289	0.95500	180.19049			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.77000	145.66533	7.77000	145.63482			48,174,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.51472			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.50109			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.64817			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.28626			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.31663			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80083			0.00	0	1,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01989			0.00	0	800,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.96993	100.00000	19.92102			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.01641	100.00000	19.96739			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.04430	100.00000	19.99521			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.71360	100.00000	20.66287			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.45728	100.00000	21.40472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.10524	100.00000	26.04130			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.77500	107.55888	5.77500	107.54215			0.00	0	8,910,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.72898	100.00000	5.71510			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.19000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.68736	100.00000	30.61220			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.32871	100.00000	10.30369			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.11931			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.37673			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19308			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	83.77581	100.00000	83.59448			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.21351			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.08737			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86269			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.74525			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.01788			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96121			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01189			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.32355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.11325			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.05988			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.09632			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.09469			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.17740			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.11025			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.24819			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.24828			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.16898			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond		0.00000	100.00000	0.00000	101.38308			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.84215			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.86896			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.88102			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	100.90780			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	101.02278			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000	0.00000	101.04947			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.01647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.31872			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.01500	113.06966	5.01500	113.05443			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30500	93.27908	5.30500	93.26581			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.51000	44.62184	6.51000	44.61399			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	5.05500	120.62803	5.01500	120.70879		123,190,440,990,000.00	370,018,000	2,209,771,000.00	
R158	On 15/09/2015	Spot Bond	5.01500	120.72505	5.01500	113.05443			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.91500	89.30820	4.91500	89.29641			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.01500	128.01049	5.01500	127.99326			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.84500	85.26910	4.84500	85.25801			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.63500	103.99633	4.63500	103.98326			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.78000	136.93203	6.69000	137.87523		215,435,992,291,560.00	775,220,102	2,232,986,006.00	
R187P	On 21/12/2026	Spot Bond	6.43000	42.29617	6.43000	42.28882			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.35000	40.15408	6.35000	40.14718			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.54000	300.95767	0.55000	300.60123		336,359,736,000.00	622,888,400	194,838,000.00	
R201	On 21/12/2014	Spot Bond	4.94500	109.29690	4.93500	109.29804		8,011,938,450,000.00	620,210,000	1,119,868,300.00	
R202	On 07/12/2033	Spot Bond	1.51000	225.63200	1.48000	226.60123		4,741,503,888,000.00	140,068,800	1,378,889,200.00	
R203	On 28/02/2023	Spot Bond	6.15500	113.22577	6.11500	113.51967		59,265,774,865,000.00	628,883,000	4,599,603,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.46500	112.00778	5.43000	112.13339		54,973,582,650,000.00	059,210,000	5,421,025,000.00	
R204	On 21/12/2018	Spot Bond	5.63500	114.43953	5.60000	114.59947		50,926,853,460,000.00	037,596,000	4,093,351,371.00	
R2048	On 28/02/2048	Spot Bond	7.86000	112.38238	7.86000	112.35884		47,976,208,605,240.00	103,843,334	2,819,051,247.00	
R205	On 31/03/2014	Spot Bond	100.00000	60.49352	100.00000	60.34536		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.06500	104.08542	5.03000	104.09406		28,999,657,500,000.00	725,500,000	2,648,500,000.00	
R207	On 15/01/2020	Spot Bond	5.83000	110.18023	5.78500	110.42025		61,076,290,308,000.00	476,207,600	5,914,185,239.00	
R208	On 31/03/2021	Spot Bond	5.90000	106.14858	5.85000	106.45372		136,493,644,400,000.00	134,516,000	8,157,653,733.00	
R209	On 31/03/2036	Spot Bond	7.74500	84.88345	7.62500	85.99761		187,681,510,235,000.00	232,603,000	7,206,599,000.00	
R210	On 31/03/2028	Spot Bond	1.07000	173.57947	1.07000	173.51888		138,297,921,580.00	129,250,394	309,616,354.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.65921	-0.70000	130.39221		(243,040,000,000.00)	347,200,000	115,000,000.00	
R212	On 31/01/2022	Spot Bond	0.40500	139.46819	0.38000	139.69536		518,530,158,090.00	280,321,378	1,881,000,000.00	
R213	On 28/02/2031	Spot Bond	7.44000	97.16682	7.34000	98.10194		108,174,274,320,000.00	539,553,000	5,171,834,073.00	
R214	On 28/02/2041	Spot Bond	7.72000	87.48538	7.72000	87.46738		136,237,542,000,000.00	647,350,000	8,515,578,000.00	
R224C	On 15/09/2013	Spot Bond	4.69500	98.46743	4.69500	98.45496		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.79500	96.14889	4.79500	96.13651		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	4.90500	93.76379	4.90500	93.75144		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	5.07500	91.24210	5.07500	91.22967		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	4.91500	89.30820	4.91500	89.29641			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.83500	87.35887	4.83500	87.34753			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.84500	85.26910	4.84500	85.25801			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.88000	99.53423	4.88000	99.52099			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.97000	97.11574	4.97000	97.10265			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.99000	94.74067	4.99000	94.72784			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.94000	92.50644	4.94000	92.49404			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	4.98500	90.19355	4.98500	90.18135			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.85500	88.29049	4.85500	88.27886			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.83500	86.25017	4.83500	86.23885			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.89500	84.03708	4.89500	84.02592			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.40500	80.37570	5.40500	80.36392			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.45500	78.08580	5.45500	78.07426			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.60500	75.44923	5.60500	75.43778			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.58500	73.47236	5.58500	73.46125			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.56500	71.56122	5.56500	71.55043			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.55500	69.66863	5.55500	69.65814			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.74500	66.90285	5.74500	66.89244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	5.72500	65.13085	5.72500	65.12075			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.77000	63.09452	5.77000	63.08466			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.74000	61.47920	5.74000	61.46964			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.71000	59.92273	5.71000	59.91346			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.68000	58.42273	5.68000	58.41374			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.64000	57.03289	5.64000	57.02418			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.60000	55.69782	5.60000	55.68937			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.63000	48.49332	6.63000	48.48463			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.59000	47.14857	6.59000	47.14017			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.55000	45.85891	6.55000	45.85079			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.51000	44.62184	6.51000	44.61399			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.47000	43.43501	6.47000	43.42742			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.43000	42.29617	6.43000	42.28882			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.39000	41.20320	6.39000	41.19608			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.35000	40.15408	6.35000	40.14718			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.59773			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75176			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.71002			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.81520			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.38245	100.00000	2.37661			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.28558			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.27415			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27585			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22052			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88134			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.22130			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.98098			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	99.28807	100.00000	99.11296			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.01836			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86487			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.51630			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.93170			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.67530			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.39862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.18836			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.54182			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31563			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	100.75463			0.00	0	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26390			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.48709			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.43468			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.43468			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.61012			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.86500			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.31767			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.73170			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.38722			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.55624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.19254			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74313			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.48825			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.00643	12.35000	105.97134			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.50261			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.48532			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.73068	100.00000	11.70227			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	11.73068	100.00000	11.70227			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.64610			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	62.72909	100.00000	62.57201			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.76501			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.65993	5.25000	101.64538			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.11675	100.00000	1.11401			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.06412	100.00000	6.04927			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.95153	100.00000	8.92984			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.65645			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.21000	117.14700	7.21000	117.12434			0.00	0	4,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86361			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.31500	119.21737	6.31500	113.79433			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.84647			0.00	1,200,000	600,000.00
SBK14	On 01/12/2017	Spot Bond	7.48000	112.68986	7.48000	112.66713		448,800,000,000.00		60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.45215			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.23154			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.31628			0.00	0	300,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.45319			0.00	0	1,300,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.44452			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.31500	110.81964	6.31500	105.99222			0.00	0	14,468,941.00
SBK9	On 10/04/2018	Spot Bond	7.20000	105.71818	7.20000	105.69774			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	130.83215	0.90000	130.78708		495,000,000.00		550,000	850,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	163.18867			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.47500	117.24988	6.47500	117.22957			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.33500	117.57733	6.33500	117.55740			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.26500	117.74151	6.26500	117.72177			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	6.83000	106.64177	6.83000	106.62231			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.41000	117.40176	6.41000	117.38163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	6.37500	117.48365	6.37500	117.46361			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10482			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91045			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18958			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82081			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.90264			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.34933	100.00000	83.16369			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.48000	110.38265	6.48000	110.36353			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15332			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95644			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.00319			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.59694	100.00000	1.59339			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.98455			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.50000	120.09385	7.50000	120.06956			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	8.34000	113.46602	8.34000	113.44083			0.00	0	800,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.01867			0.00	0	1,900,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.45076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.86386			0.00	0	1,300,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.85953			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.09000	108.43145	7.09000	108.41059			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	7.39000	110.61608	7.39000	106.50130			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.55000	106.52133	7.55000	106.49989			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.19500	118.79134	6.19500	118.77132			0.00	0	900,000.00
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.11416	0.70000	123.07241			553,000,000.00	790,000	890,000.00
SBSI11	On 07/12/2023	Spot Bond	1.08000	146.42276	1.08000	287.41763			0.00	0	900,000.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	127.18447			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	114.01000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.09932	100.00000	100.00000	4.08939			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	149.92329	0.00000	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	111.14894	0.56999	0.56999	124.64050			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.77195	6.50000	6.50000	100.75434			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	101.23393			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.85477			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.92129			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.24312			0.00	42,000,000	20,500,000.00
SHS05	On 29/06/2017	Spot Bond	7.53000	107.57863	7.53000	7.53000	107.55679			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	0.00000	102.08300			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	0.00000	100.66818			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.72500	103.31161	5.72500	5.72500	103.29563		847,300,000,000.00		148,000,000	42,000,000.00
SLI2	On 15/08/2016	Spot Bond	6.31500	112.03404	6.31500	6.31500	112.01480		106,092,000,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	5.93500	108.61588	5.93500	5.93500	103.96003			0.00	0	399.00
SNT01	On 15/09/2017	Spot Bond	6.88000	106.45132	6.88000	6.88000	106.43176		255,936,000,000.00		37,200,000	18,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.09941			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.91510			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12733			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.91447			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.73000	111.71925	6.73000	111.69894			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.86927			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.52709			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.54912			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.58000	103.21906	7.58000	103.19808		439,640,000,000.00	58,000,000	37,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47919			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02098			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40735			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.45800	96.69636	7.45800	96.67701			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.52000	96.34237	7.52000	96.32293			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.18000	107.37325	6.18000	107.35530			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.04500	103.50491	7.04500	103.48511			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14005			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.61000	107.48475	6.61000	107.46576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	5.91500	118.56698	5.91500	118.54819			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.51000	109.79407	1.51000	110.17295			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.55000	107.44410	6.55000	109.90433			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			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	100.00000			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.94285			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91430			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	99.91430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.84283			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.81407			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.68415			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.51061			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.90442			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.12150			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.78002			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60552			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.97775			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.93304			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.82886			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.71809			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		10,200,000,000,000.00	102,000,000	51,000,000.00	
SYN997	On 16/08/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.57500	116.77558	5.57500	116.75803			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.25000	115.27708	7.25000	115.25466			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	48.88430	100.00000	48.77492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	38.68213	100.00000	38.58740				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.83363	100.00000	15.79397				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.24000	102.71866	6.24000	102.70151				0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.59103				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.06348				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.95628				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.23147				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.84139				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.28165				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.26500	109.56398	6.26500	109.54531				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12783				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98497				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.02962				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.49122				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.50622				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.55698	7.83000	102.53523				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50172			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.26032			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.48296			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.50172			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.56931	7.16000	102.24638			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.53844			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.53544			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.60721			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59750			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.88898			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85580			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51261			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.19917	101.06155	6.18385			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.47997			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.72250			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.54742			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.57733			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.89192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49062			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.50124			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50882			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.50124			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.50882			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.51261			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49669			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50882			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55048			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.55048			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55048			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.61100			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.62612			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60722			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90854			0.00	0	1,000,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.92730			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.92292			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.96500	109.43495	6.96500	109.41448			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	5.96000	101.56782	5.96000	101.53029			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.37000	111.17271	6.37000	111.15376		13,038,116,000,000.00	046,800,000	993,500,000.00	
TN20	On 17/09/2020	Spot Bond	6.83000	122.62027	6.83000	122.59790		4,219,574,000,000.00	617,800,000	314,023,000.00	
TN23	On 06/11/2023	Spot Bond	7.13000	127.07222	7.13000	127.04803		1,728,312,000,000.00	242,400,000	109,927,000.00	
TN25	On 19/08/2025	Spot Bond	7.69000	116.46555	7.69000	116.44128		5,393,766,000,000.00	701,400,000	238,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.73000	110.16429	7.73000	110.14160		278,280,000,000.00	36,000,000	18,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01636			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01664			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01719			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01718			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01957			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02464			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.68824			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71610			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.73279			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592	10.00000	99.59925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522	9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497	100.00000	9.62010			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.96109			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.80031			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.79806			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	96.07337			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.77018			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	95.06230			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.59768			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.97509			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	100.00000	66.84982	100.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	100.00000	50.19026	100.00000	100.00000			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	101.30216			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.14344			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.59815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.53979			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51062			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.45226			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.43767			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.40849			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.35145			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39538			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.11671			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	100.00000	82.53703	100.00000	82.35563		51,500,000,000,000.00	515,000,000	439,000,000.00	
TWC01U	On 05/07/2013	Spot Bond	100.00000	90.53014	100.00000	90.31200			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	100.46986			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	100.00000	82.87871	100.00000	82.69657		800,000,000,000.00	8,000,000	8,000,000.00	
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	100.41003			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	100.00000	82.54507	100.00000	82.36366		1,500,000,000,000.00	15,000,000	15,000,000.00	
UG21	On 02/03/2021	Spot Bond	7.25000	122.45574	7.25000	122.43204			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.23470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.54909			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84959			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.77000	110.47721	7.77000	110.45433			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	83.21400	100.00000	83.02949			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	83.22893	100.00000	83.05223			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	83.33666	100.00000	83.15188			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.73427			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77348			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14162			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.14668			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.14695			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86802			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.89470			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09340			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	127.17000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.37500	125.51094	5.37500	125.49256		999,750,000,000.00	186,000,000	93,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.39000	192.85461	-0.39000	250.33983		(23,400,000,000.00)	60,000,000	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
WSP1	On 28/05/2015	Spot Bond	5.41500	111.02936	5.41500	111.01297			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.93500	115.06776	5.93500	115.04917		973,340,000,000.00	164,000,000	82,000,000.00	
WSP3	On 28/05/2019	Spot Bond	6.15500	118.37602	6.15500	118.35620			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.41000	118.69829	6.41000	118.67760			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.39000	120.42013	6.39000	120.39921		178,920,000,000.00	28,000,000	14,000,000.00	
Z006	On 31/08/2013	Spot Bond	4.91000	98.59413	4.91000	98.58105			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.97000	97.39119	4.97000	97.37806			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	4.96500	90.11815	4.96500	90.10594			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.96000	95.81957	4.96000	95.80674			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.97000	94.64288	4.97000	94.63004			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.89500	88.94058	4.89500	88.92883			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.95000	92.76488	4.95000	92.75235			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	4.96500	90.10594	4.96500	90.09374			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.54500	70.58271	5.54500	70.57222			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04108	100.00000	0.04100			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.33397	100.00000	27.28212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On 19/03/2015	Spot Bond	100.00000	27.96402	100.00000	27.91097				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	26.21552	100.00000	26.16578				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.85798	100.00000	24.81082				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.13893	100.00000	22.09693				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.13893	100.00000	22.09693				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.64256	100.00000	19.60529				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.64256	100.00000	19.60529				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.15764	100.00000	13.13268				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.42899	100.00000	12.40541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025	On 21/06/2016	Spot Bond	100.00000	11.69618	100.00000	11.67399			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.69618	100.00000	11.67399			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	11.06947	100.00000	11.04846			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.83995	100.00000	9.82128			0.00	0	0.00
Total for j-Bonds :									,498,813,720,509,460.00	,134,822,494	93 263 116 267.00
Grand Total:									8,814,154,079,670.00	134,908,028	93 265 336 321.00