



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 15/05/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.32070	9.32070	9.24140	9.24140		12.09	804,423,013.50	86,305	515,746.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	0.27430	0.00027	0.19350	0.00019	0.274	18.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,529.57430	1.52957	1,608.79350	1.60879	1,529.574	18.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.13080	0.00013	0.09160	0.00009	0.131	18.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,679.43080	1.67943	1,758.69160	1.75869	1,679.431	18.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	15.26640	0.01527	11.43730	0.01144	15.266	14.86	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	584.56640	0.58457	660.03730	0.66004	584.566	14.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	10.49400	0.01049	7.99480	0.00799	10.494	15.54	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	689.79400	0.68979	766.59480	0.76659	689.794	15.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	4.75880	0.00476	3.47720	0.00348	4.759	17.08	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	934.05880	0.93406	1,012.07720	1.01208	934.059	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	67.56470	0.06756	48.64430	0.04864	67.565	12.94	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	246.86470	0.24686	307.24430	0.30724	246.865	12.94	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	30.73230	0.03073	22.06600	0.02207	30.732	13.78	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	410.03230	0.41003	480.66600	0.48067	410.032	13.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	17.55860	0.01756	13.08360	0.01308	17.559	14.61	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	546.85860	0.54686	621.68360	0.62168	546.859	14.61	0.00	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	139.38640		0.13939	103.34500	0.10335	139.386	12.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	118.68640		0.11869	161.94500	0.16195	118.686	12.09	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	117.23950		0.11724	86.08410	0.08608	117.240	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	146.53950		0.14654	194.68410	0.19468	146.540	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	98.04830		0.09805	71.40600	0.07141	98.048	12.52	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	177.34830		0.17735	230.00600	0.23001	177.348	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	198.23680		0.19824	149.34450	0.14934	198.237	12.18	0.00	0	9,601.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	77.53680		0.07754	107.94450	0.10794	77.537	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	167.31200		0.16731	123.46450	0.12346	167.312	12.14	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	96.61200		0.09661	132.06450	0.13206	96.612	12.14	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	150.19100		0.15019	111.03510	0.11104	150.191	12.11	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	109.49100		0.10949	149.63510	0.14964	109.491	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	268.45850		0.26846	210.28940	0.21029	268.458	12.27	711,146.57	2,649	2,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	47.75850		0.04776	68.88940	0.06889	47.759	12.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	232.01750		0.23202	178.31590	0.17832	232.018	12.22	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	61.31750		0.06132	86.91590	0.08692	61.318	12.22	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	211.41580		0.21142	160.56510	0.16057	211.416	12.20	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	70.71580		0.07072	99.16510	0.09917	70.716	12.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	348.32600		0.34833	282.55740	0.28256	348.326	12.36	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	27.62600		0.02763	41.15740	0.04116	27.626	12.36	0.00	0	42,550.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Call	323.47880		0.32348	259.78520	0.25979	323.479	12.33	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03	Put	32.77880		0.03278	48.38520	0.04839	32.779	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Call	315.35590		0.31536	252.39480	0.25239	315.356	12.32	0.00	0	14,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.04	Put	34.65590		0.03466	50.99480	0.05099	34.656	12.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	567.11460		0.56711	490.75180	0.49075	567.115	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	6.41460		0.00641	9.35180	0.00935	6.415	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	528.77600		0.52878	453.19640	0.45320	528.776	12.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	8.07600		0.00808	11.79640	0.01180	8.076	12.71	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	481.42430		0.48142	407.99140	0.40799	481.424	12.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	10.72430		0.01072	16.59140	0.01659	10.724	12.49		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	625.21680		0.62522	547.95440	0.54795	625.217	13.15		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	4.51680		0.00452	6.55440	0.00655	4.517	13.15		0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	586.41070		0.58641	509.71470	0.50971	586.411	12.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.71070		0.00571	8.31470	0.00831	5.711	12.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	576.75310		0.57675	500.21900	0.50022	576.753	12.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	6.05310		0.00605	8.81900	0.00882	6.053	12.93		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	822.04930		0.82205	743.30180	0.74330	822.049	14.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	1.34930		0.00135	1.90180	0.00190	1.349	14.04		0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	723.18550		0.72319	644.96340	0.64496	723.186	13.59		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	2.48550		0.00249	3.56340	0.00356	2.486	13.59		0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	644.71300		0.64471	567.21190	0.56721	644.713	13.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	4.01300		0.00401	5.81190	0.00581	4.013	13.24		0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,120.70260		2.12070	2,041.40250	2.04140	2,120.703	22.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.00260		0.00000	0.00250	0.00000	0.003	22.06		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.43660		9.43660	9.35600	9.35600		13.07		56,176,079.80	5,953	65,681.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	96.13040		0.09613	84.42610	0.08443	96.130	15.54		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	859.53040		0.85953	928.42610	0.92843	859.530	15.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	81.91830		0.08192	72.17960	0.07218	81.918	15.95		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	965.31830		0.96532	1,036.17960	1.03618	965.318	15.95		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	37.15940		0.03716	33.39720	0.03340	37.159	18.36		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,600.55940		1.60056	1,677.39720	1.67740	1,600.559	18.36		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	168.62800		0.16863	0.00000	0.00000	168.628	14.22		16,862.80	100	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	532.02800		0.53203	0.00000	0.00000	532.028	14.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	156.51740		0.15652	136.82530	0.13683	156.517	14.36		0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	569.91740		0.56992	630.82530	0.63083	569.917	14.36		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	145.75900		0.14576	127.46200	0.12746	145.759	14.53		0.00	0	200.00

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	9.90	Put	609.15900	0.60916	671.46200	0.67146	609.159	14.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	214.03200	0.21403	186.65310	0.18665	214.032	13.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	417.43200	0.41743	470.65310	0.47065	417.432	13.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	210.87100	0.21087	183.88010	0.18388	210.871	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	424.27100	0.42427	477.88010	0.47788	424.271	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	207.75730	0.20776	181.14630	0.18115	207.757	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	431.15730	0.43116	485.14630	0.48515	431.157	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	355.51120	0.35551	310.99480	0.31099	355.511	12.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	218.91120	0.21891	254.99480	0.25499	218.911	12.95	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	329.40540	0.32941	287.40850	0.28741	329.405	13.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	242.80540	0.24281	281.40850	0.28141	242.805	13.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	304.72880	0.30473	266.97060	0.26697	304.729	13.07	0.00	0	340.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	268.12880	0.26813	310.97060	0.31097	268.129	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	699.77850	0.69978	0.00000	0.00000	699.779	12.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	63.17850	0.06318	0.00000	0.00000	63.179	12.75	6,317.85	100	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	542.46100	0.54246	483.23540	0.48324	542.461	12.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	105.86100	0.10586	127.23540	0.12724	105.861	12.59	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	412.06810	0.41207	362.50390	0.36250	412.068	12.83	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	175.46810	0.17547	206.50390	0.20650	175.468	12.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	964.14680	0.96415	888.99080	0.88899	964.147	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	27.54680	0.02755	32.99080	0.03299	27.547	13.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	785.08220	0.78508	713.82890	0.71383	785.082	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	48.48220	0.04848	57.82890	0.05783	48.482	12.90	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	742.02740	0.74203	672.01410	0.67201	742.027	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	55.42740	0.05543	66.01410	0.06601	55.427	12.82	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,137.59730	2.13760	2,057.12470	2.05712	2,137.597	16.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.99730	0.00100	1.12470	0.00112	0.997	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.54340	9.54340	9.46170	9.46170		13.84	28,153,030.00	2,950	20,979.00

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	10.30	Call	193.47360		0.19347	176.54600	0.17655	193.474	15.92	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	950.07360		0.95007	1,014.84600	1.01485	950.074	15.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	106.41970		0.10642	97.87750	0.09788	106.420	17.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,563.01970		1.56302	1,636.17750	1.63618	1,563.020	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	345.71430		0.34571	314.22060	0.31422	345.714	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	502.31430		0.50231	552.52060	0.55252	502.314	14.34	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	312.77580		0.31278	284.17650	0.28418	312.776	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	569.37580		0.56938	622.47650	0.62248	569.376	14.59	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	198.88170		0.19888	181.43390	0.18143	198.882	15.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	925.48170		0.92548	989.73390	0.98973	925.482	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	681.58630		0.68159	623.72840	0.62373	681.586	13.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	166.08630		0.16609	189.92840	0.18993	166.086	13.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	574.89180		0.57489	524.79500	0.52480	574.892	13.30	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	231.49180		0.23149	263.09500	0.26309	231.492	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	349.20060		0.34920	317.40390	0.31740	349.201	14.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	495.80060		0.49580	545.70390	0.54570	495.801	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	754.11950		0.75412	691.47220	0.69147	754.119	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	138.61950		0.13862	157.67220	0.15767	138.620	13.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	717.39990		0.71740	656.30390	0.65630	717.400	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	151.89990		0.15190	172.50390	0.17250	151.900	13.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	701.45600		0.70146	641.06830	0.64107	701.456	13.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	158.05600		0.15806	179.36830	0.17937	158.056	13.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,567.09050		1.56709	1,488.12760	1.48813	1,567.090	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	23.69050		0.02369	26.42760	0.02643	23.691	14.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	891.68850		0.89169	824.04340	0.82404	891.689	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	98.28850		0.09829	112.34340	0.11234	98.289	13.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	774.99380		0.77499	711.50910	0.71151	774.994	13.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	131.59380		0.13159	149.80910	0.14981	131.594	13.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,150.53790		2.15054	2,069.64120	2.06964	2,150.538	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	7.13790		0.00714	7.94120	0.00794	7.138	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.65640		9.65640	9.57350	9.57350		14.54	0.00	0	1,504.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	170.19080		0.17019	159.61780	0.15962	170.191	18.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,763.79080		1.76379	1,836.11780	1.83612	1,763.791	18.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	531.97050		0.53197	494.83400	0.49483	531.971	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	485.57050		0.48557	531.33400	0.53133	485.571	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	275.80120		0.27580	257.24950	0.25725	275.801	16.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,119.40120		1.11940	1,183.74950	1.18375	1,119.401	16.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	198.29100		0.19829	185.53020	0.18553	198.291	17.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,541.89100		1.54189	1,612.03020	1.61203	1,541.891	17.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	704.43510		0.70444	657.05440	0.65705	704.435	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	298.03510		0.29804	333.55440	0.33355	298.035	13.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	540.37640		0.54038	502.56500	0.50257	540.376	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	473.97640		0.47398	519.06500	0.51907	473.976	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	536.15540		0.53616	498.68550	0.49869	536.155	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	479.75540		0.47976	525.18550	0.52519	479.755	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,981.29260		1.98129	1,901.17760	1.90118	1,981.293	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	24.89260		0.02489	27.67760	0.02768	24.893	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,514.16480		1.51416	1,437.31010	1.43731	1,514.165	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	57.76480		0.05776	63.81010	0.06381	57.765	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,079.46280		1.07946	1,013.39630	1.01340	1,079.463	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	123.06280		0.12306	139.89630	0.13990	123.063	13.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.74540		9.74540	9.65950	9.65950		15.05	0.00	0	3,230.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	666.16200		0.66616	626.02680	0.62603	666.162	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	530.76200		0.53076	576.52680	0.57653	530.762	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	674.75180		0.67475	634.14210	0.63414	674.752	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	519.35180		0.51935	564.64210	0.56464	519.352	14.83	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
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	670.44050		0.67044	630.07060	0.63007	670.441	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	525.04050		0.52504	570.57060	0.57057	525.041	14.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.83640		9.83640	9.75170	9.75170		15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,497.44850		1.49745	1,431.39090	1.43139	1,497.449	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	211.04850		0.21105	229.69090	0.22969	211.048	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	864.42900		0.86443	823.41430	0.82341	864.429	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	628.02900		0.62803	671.71430	0.67171	628.029	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,949.12370		1.94912	1,874.80490	1.87480	1,949.124	14.90	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	112.72370		0.11272	123.10490	0.12310	112.724	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,575.98460		1.57598	1,508.20830	1.50821	1,575.985	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	189.58460		0.18958	206.50830	0.20651	189.585	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,536.49920		1.53650	1,469.57390	1.46957	1,536.499	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	200.09920		0.20010	217.87390	0.21787	200.099	14.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.70510		10.70510	10.63450	10.63450		17.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,944.99540		1.94500	1,896.82980	1.89683	1,944.995	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	389.89540		0.38990	412.32980	0.41233	389.895	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,912.13940		1.91214	1,864.54210	1.86454	1,912.139	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	407.03940		0.40704	430.04210	0.43004	407.039	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,879.72700		1.87973	1,832.69790	1.83270	1,879.727	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	424.62700		0.42463	448.19790	0.44820	424.627	15.48	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.32070		9.32070	9.24140	9.24140		12.09	186,414.00	20	875.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	58,641.06900		0.58641	50,971.46700	0.50971	58,641.069	12.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	571.06900		0.00571	831.46700	0.00831	571.069	12.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	57,675.30800		0.57675	50,021.90310	0.50022	57,675.308	12.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	605.30800		0.00605	881.90310	0.00882	605.308	12.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,711.46040		0.56711	49,075.17860	0.49075	56,711.460	12.88	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	641.46040		0.00641	935.17860	0.00935	641.460	12.88	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.43660		9.43660	9.35600	9.35600		13.07	0.00	0	10.00

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	8.89	Call	62,597.41770		0.62597	56,005.11170	0.56005	62,597.418	12.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	7,937.41770		0.07937	9,405.11170	0.09405	7,937.418	12.62	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	61,796.39500		0.61796	55,236.92100	0.55237	61,796.395	12.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	8,136.39500		0.08136	9,636.92100	0.09637	8,136.395	12.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	60,999.53910		0.61000	54,519.07090	0.54519	60,999.539	12.59	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	8,339.53910		0.08340	9,919.07090	0.09919	8,339.539	12.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.54340		9.54340	9.46170	9.46170		13.84	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	42,701.37260		0.42701	38,857.56790	0.38858	42,701.373	13.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	37,361.37260		0.37361	41,687.56790	0.41688	37,361.373	13.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	42,255.43500		0.42255	38,466.01220	0.38466	42,255.435	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	37,915.43500		0.37915	42,296.01220	0.42296	37,915.435	13.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	41,834.09640		0.41834	38,078.39130	0.38078	41,834.096	13.87	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	38,494.09640		0.38494	42,908.39130	0.42908	38,494.096	13.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.18480		14.18480	14.09050	14.09050		10.69	368,804.80	26	18,177.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,185.11410		2.18511	2,090.51550	2.09052	2,185.114	19.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	0.31410		0.00031	0.01550	0.00002	0.314	19.66	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,190.15640		1.19016	1,097.08750	1.09709	1,190.156	15.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	5.35640		0.00536	6.58750	0.00659	5.356	15.37	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	447.68940		0.44769	371.39920	0.37140	447.689	11.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	52.88940		0.05289	70.89920	0.07090	52.889	11.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	8.39070		0.00839	6.85010	0.00685	8.391	14.53	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,123.59070		1.12359	1,216.35010	1.21635	1,123.591	14.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	94.42310		0.09442	71.17120	0.07117	94.423	11.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	309.62310		0.30962	380.67120	0.38067	309.623	11.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	41.48900		0.04149	32.62510	0.03263	41.489	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	506.68900		0.50669	592.12510	0.59213	506.689	11.53	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	24.21950		0.02422	20.09620	0.02010	24.219	11.76	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	639.41950		0.63942	729.59620	0.72960	639.419	11.76	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	439.38560	0.43939	363.70770	0.36371	439.386	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	54.58560	0.05459	73.20770	0.07321	54.586	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	431.13090	0.43113	356.07780	0.35608	431.131	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	56.33090	0.05633	75.57780	0.07558	56.331	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	113.20890	0.11321	85.16030	0.08516	113.209	11.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	268.40890	0.26841	334.66030	0.33466	268.409	11.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.35310	14.35310	14.25730	14.25730		11.88	0.00	0	3,245.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	250.16960	0.25017	221.19410	0.22119	250.170	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	657.06960	0.65707	723.89410	0.72389	657.070	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	256.03240	0.25603	226.31310	0.22631	256.032	12.47	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	642.93240	0.64293	709.01310	0.70901	642.932	12.47	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	253.08540	0.25309	223.73780	0.22374	253.085	12.48	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	649.98540	0.64999	716.43780	0.71644	649.985	12.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.51030	14.51030	14.41310	14.41310		12.47	362,757.50	25	1,710.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	403.10330	0.40310	365.82640	0.36583	403.103	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	802.80330	0.80280	862.72640	0.86273	802.803	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	409.49820	0.40950	371.54230	0.37154	409.498	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	789.19820	0.78920	848.44230	0.84844	789.198	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	406.28660	0.40629	368.67300	0.36867	406.287	12.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	795.98660	0.79599	855.57300	0.85557	795.987	12.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.67770	14.67770	14.57900	14.57900		13.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	872.29980	0.87230	802.39470	0.80239	872.300	12.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	504.59980	0.50460	533.39470	0.53339	504.600	12.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	882.83000	0.88283	812.38500	0.81239	882.830	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	495.13000	0.49513	523.38500	0.52339	495.130	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	877.54990	0.87755	807.37450	0.80737	877.550	12.70	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	499.84990	0.49985	528.37450	0.52837	499.850	12.70	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09110	0.09110	0.09060	0.09060		15.26	455.50	5	16,578.00

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	0.09	Call	219.04990		0.00219	199.28530	0.00199	219.050	15.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	109.04990		0.00109	139.28530	0.00139	109.050	15.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	6.25730		0.00006	6.66670	0.00007	6.257	17.68		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	896.25730		0.00896	946.66670	0.00947	896.257	17.68		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.23550		0.00000	0.26520	0.00000	0.236	21.88		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,890.23550		0.01890	1,940.26520	0.01940	1,890.235	21.88		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09230		0.09230	0.09180	0.09180		18.72		2,307.50	25	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	522.15980		0.00522	490.40950	0.00490	522.160	18.72		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	292.15980		0.00292	310.40950	0.00310	292.160	18.72		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	167.03030		0.00167	154.00240	0.00154	167.030	20.21		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	937.03030		0.00937	974.00240	0.00974	937.030	20.21		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	50.25930		0.00050	45.93050	0.00046	50.259	21.95		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,820.25930		0.01820	1,865.93050	0.01866	1,820.259	21.95		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.98860		11.98860	11.99460	11.99460		11.77		13,427,232.00	1,120	72,588.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	28.18570		0.02819	27.72520	0.02773	28.186	12.75		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	539.58570		0.53959	533.12520	0.53313	539.586	12.75		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	17.10090		0.01710	16.76260	0.01676	17.101	13.04		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	658.50090		0.65850	652.16260	0.65216	658.501	13.04		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	11.11600		0.01112	10.81410	0.01081	11.116	13.44		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	772.51600		0.77252	766.21410	0.76621	772.516	13.44		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	270.21330		0.27021	271.56620	0.27157	270.213	11.64		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	81.61330		0.08161	76.96620	0.07697	81.613	11.64		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	115.12820		0.11513	114.58350	0.11458	115.128	11.97		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	226.52820		0.22653	219.98350	0.21998	226.528	11.97		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	83.25700		0.08326	82.59030	0.08259	83.257	12.16		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	294.65700		0.29466	287.99030	0.28799	294.657	12.16		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	734.70880		0.73471	740.05170	0.74005	734.709	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	6.10880		0.00611	5.45170	0.00545	6.109	12.27		0.00	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	11.40	Call	598.71460		0.59871	603.48970	0.60349	598.715	11.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	10.11460		0.01011	8.88970	0.00889	10.115	11.38	0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	341.57020		0.34157	343.88050	0.34388	341.570	11.58	0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	52.97020		0.05297	49.28050	0.04928	52.970	11.58	0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	754.29600		0.75430	759.69690	0.75970	754.296	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	5.69600		0.00570	5.09690	0.00510	5.696	12.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	744.49850		0.74450	749.87090	0.74987	744.499	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	5.89850		0.00590	5.27090	0.00527	5.899	12.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.14600		12.14600	12.15120	12.15120		12.63	0.00	0	20,556.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	144.17460		0.14417	143.03390	0.14303	144.175	13.83	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	848.17460		0.84817	841.83390	0.84183	848.175	13.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	378.25330		0.37825	375.98000	0.37598	378.253	12.59	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	332.25330		0.33225	324.78000	0.32478	332.253	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	313.37110		0.31337	311.13210	0.31113	313.371	12.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	417.37110		0.41737	409.93210	0.40993	417.371	12.80	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	276.18940		0.27619	274.06790	0.27407	276.189	12.97	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	480.18940		0.48019	472.86790	0.47287	480.189	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	428.60750		0.42861	426.44040	0.42644	428.608	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	282.60750		0.28261	275.24040	0.27524	282.608	12.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	423.36700		0.42337	421.18470	0.42118	423.367	12.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	287.36700		0.28737	279.98470	0.27998	287.367	12.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	402.85660		0.40286	400.62680	0.40063	402.857	12.54	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	306.85660		0.30686	299.42680	0.29943	306.857	12.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	750.50960		0.75051	750.00710	0.75001	750.510	12.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	104.50960		0.10451	98.80710	0.09881	104.510	12.09	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	712.47030		0.71247	711.78190	0.71178	712.470	12.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	116.47030		0.11647	110.58190	0.11058	116.470	12.09	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	433.89720		0.43390	431.74620	0.43175	433.897	12.49	0.00	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	11.99	Put	277.89720		0.27790	270.54620	0.27055	277.897	12.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.29240		12.29240	12.29640	12.29640		13.35	245,848.00	20	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,194.52650		1.19453	1,194.16950	1.19417	1,194.526	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	102.12650		0.10213	97.76950	0.09777	102.126	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,002.73370		1.00273	1,001.48200	1.00148	1,002.734	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	153.33370		0.15333	148.08200	0.14808	153.334	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	965.25470		0.96525	963.83000	0.96383	965.255	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	165.85470		0.16585	160.43000	0.16043	165.855	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	928.50080		0.92850	926.90860	0.92691	928.501	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	179.10080		0.17910	173.50860	0.17351	179.101	12.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.44930		12.44930	12.45220	12.45220		13.91	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	607.31100		0.60731	604.65240	0.60465	607.311	13.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	668.01100		0.66801	662.45240	0.66245	668.011	13.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	615.39410		0.61539	612.74500	0.61275	615.394	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	656.09410		0.65609	650.54500	0.65055	656.094	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	611.34000		0.61134	608.68840	0.60869	611.340	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	662.04000		0.66204	656.48840	0.65649	662.040	13.98	0.00	0	0.00
2025	On 01/08/2013	Bond Future			119.74246		119.74246	119.66538	119.66538			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	1,752.46000		1.75246	1,675.38000	1.67538	1,752.460		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	1,742.46000		1.74246	1,665.38000	1.66538	1,742.460		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	1,732.46000		1.73246	1,655.38000	1.65538	1,732.460		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			116.15914		116.15914	116.07504	116.07504			0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	1,169.14000		1.16914	1,085.04000	1.08504	1,169.140		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 01/08/2013	Bond Future	115.00	Call	1,159.14000		1.15914	1,075.04000	1.07504	1,159.140		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	1,149.14000		1.14914	1,065.04000	1.06504	1,149.140		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future			123.05182		123.05182	122.96098	122.96098			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	4,061.82000		4.06182	3,970.98000	3.97098	4,061.820		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	4,051.82000		4.05182	3,960.98000	3.96098	4,051.820		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	4,041.82000		4.04182	3,950.98000	3.95098	4,041.820		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			426.25500		426.25500	426.68500	426.68500			0.00	0	75.00
AL37	On 07/11/2013	Index Future			432.27200		432.27200	432.70800	432.70800			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			519.06700		519.06700	521.16300	521.16300			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			526.39400		526.39400	528.51800	528.51800			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			460.26700		460.26700	461.16700	461.16700			0.00	0	725.00
ALBI	On 07/11/2013	Index Future			466.76400		466.76400	467.67600	467.67600			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.20190		9.20190	9.14630	9.14630		7.81	0.00	0	15,385.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	451.98270		0.45198	400.02430	0.40002	451.983	11.86	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	10.08270		0.01008	13.72430	0.01372	10.083	11.86	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	471.11450		0.47111	418.90640	0.41891	471.114	12.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	9.21450		0.00921	12.60640	0.01261	9.215	12.03	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	461.56040		0.46156	409.45190	0.40945	461.560	11.95	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	9.66040		0.00966	13.15190	0.01315	9.660	11.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.25050		9.25050	9.19720	9.19720		8.94		0.00	0	6,962.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	32.15260		0.03215	29.32810	0.02933	32.153	13.70		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,081.65260		1.08165	1,132.12810	1.13213	1,081.653	13.70		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	425.99310		0.42599	385.37290	0.38537	425.993	9.71		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	75.49310		0.07549	88.17290	0.08817	75.493	9.71		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	418.21680		0.41822	377.89810	0.37790	418.217	9.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	77.71680		0.07772	90.69810	0.09070	77.717	9.68		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	171.03120		0.17103	151.20740	0.15121	171.031	9.03		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	220.53120		0.22053	254.00740	0.25401	220.531	9.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	786.58160		0.78658	737.69450	0.73769	786.582	12.20		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	36.08160		0.03608	40.49450	0.04049	36.082	12.20		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	506.61030		0.50661	463.19960	0.46320	506.610	9.93		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	56.11030		0.05611	65.99960	0.06600	56.110	9.93		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	433.82500		0.43383	392.90650	0.39291	433.825	9.73		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	73.32500		0.07332	85.70650	0.08571	73.325	9.73		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.30080		9.30080	9.24790	9.24790		9.84		465,040.00	50	2,124.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	49.43920		0.04944	47.62920	0.04763	49.439	13.50		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,348.63920		1.34864	1,399.72920	1.39973	1,348.639	13.50		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	211.03720		0.21104	194.55340	0.19455	211.037	10.23		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	390.23720		0.39024	426.65340	0.42665	390.237	10.23		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	174.91870		0.17492	161.90680	0.16191	174.919	10.49		0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	474.11870		0.47412	514.00680	0.51401	474.119	10.49		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	60.19650		0.06020	0.00000	0.00000	60.196	12.04		12,099.50	201	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,059.39650		1.05940	0.00000	0.00000	1,059.396	12.04		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	278.62980		0.27863	0.00000	0.00000	278.630	9.84		56,004.59	201	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	277.82980		0.27783	0.00000	0.00000	277.830	9.84		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	217.71300		0.21771	200.60500	0.20061	217.713	10.18		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	376.91300		0.37691	412.70500	0.41270	376.913	10.18		0.00	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 13/12/2013	Foreign Exchange Future	9.47	Call	214.35190		0.21435	197.55620	0.19756	214.352	10.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	383.55190		0.38355	419.65620	0.41966	383.552	10.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,054.88650		1.05489	0.00000	0.00000	1,054.886	13.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	54.08650		0.05409	0.00000	0.00000	54.086	13.00	10,871.39	201	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	772.15960		0.77216	724.51000	0.72451	772.160	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	71.35960		0.07136	76.61000	0.07661	71.360	11.04	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.35330		9.35330	9.30070	9.30070		10.51	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	299.28860		0.29929	280.19050	0.28019	299.289	10.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	455.98860		0.45599	489.49050	0.48949	455.989	10.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	306.34890		0.30635	286.73600	0.28674	306.349	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	443.04890		0.44305	476.03600	0.47604	443.049	10.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	302.79700		0.30280	283.44240	0.28344	302.797	10.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	449.49700		0.44950	482.74240	0.48274	449.497	10.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.90900		9.90900	9.87080	9.87080		12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,754.01240		2.75401	2,714.02290	2.71402	2,754.012	15.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	95.01240		0.09501	93.22290	0.09322	95.012	15.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,705.75080		2.70575	2,665.70450	2.66570	2,705.751	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.75080		0.09675	94.90450	0.09490	96.751	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,657.51880		2.65752	2,617.40970	2.61741	2,657.519	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.51880		0.09852	96.60970	0.09661	98.519	14.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.15280		9.15280	9.09300	9.09300		10.22	0.00	0	49.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	247.87430		0.24787	202.87760	0.20288	247.874	10.66	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	35.07430		0.03507	49.87760	0.04988	35.074	10.66	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	239.96610		0.23997	195.65950	0.19566	239.966	10.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	37.16610		0.03717	52.65950	0.05266	37.166	10.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	232.15840		0.23216	188.56220	0.18856	232.158	10.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	39.35840		0.03936	55.56220	0.05556	39.358	10.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.24510		9.24510	9.18440	9.18440		10.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	317.33570		0.31734	280.47990	0.28048	317.336	10.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	162.23570		0.16224	186.07990	0.18608	162.236	10.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	311.33520		0.31134	274.91540	0.27492	311.335	10.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	166.23520		0.16624	190.51540	0.19052	166.235	10.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	305.40340		0.30540	269.41950	0.26942	305.403	10.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	170.30340		0.17030	195.01950	0.19502	170.303	10.86	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.27360		0.27360	0.23270	0.23270			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			137.05400		137.05400	103.96620	103.96620			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			6.53090		6.53090	4.44880	4.44880			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			6,327.02930		6,327.02930	-6,956.28120	-6,956.28120			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,898.03610		7,898.03610	-7,831.90070	-7,831.90070			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			6.53090		6.53090	4.44880	4.44880			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			149.96230		149.96230	203.68530	203.68530			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			235.85440		235.85440	188.65780	188.65780			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			11.98700		11.98700	33.12160	33.12160			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.63520		9.63520	9.65370	9.65370		12.09	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	185.05480		0.18505	194.18170	0.19418	185.055	12.04	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	89.85480		0.08985	80.48170	0.08048	89.855	12.04	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	179.09210		0.17909	187.88240	0.18788	179.092	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	93.89210		0.09389	84.18240	0.08418	93.892	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	173.24890		0.17325	181.70000	0.18170	173.249	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	98.04890		0.09805	88.00000	0.08800	98.049	12.05	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
CHF / R	On 16/09/2013	Foreign Exchange Future			9.76550		9.76550	9.78380	9.78380		13.18	0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	266.57360		0.26657	269.91670	0.26992	266.574	13.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	341.07360		0.34107	326.11670	0.32612	341.074	13.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	262.64000		0.26264	265.95790	0.26596	262.640	13.29	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	347.14000		0.34714	332.15790	0.33216	347.140	13.29	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	258.75950		0.25876	262.05350	0.26205	258.760	13.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	353.25950		0.35326	338.25350	0.33825	353.259	13.31	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future			1.51420		1.51420	1.50280	1.50280		11.46	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Call	341.86240		0.03419	264.31310	0.02643	341.862	11.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.49	Put	99.86240		0.00999	136.31310	0.01363	99.862	11.51	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Call	276.66200		0.02767	208.26510	0.02083	276.662	11.46	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.50	Put	134.66200		0.01347	180.26510	0.01803	134.662	11.46	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Call	223.14030		0.02231	164.37420	0.01644	223.140	11.65	0.00	0	0.00
CNH / R	On 14/06/2013	Foreign Exchange Future	1.51	Put	181.14030		0.01811	236.37420	0.02364	181.140	11.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.52590		1.52590	1.51450	1.51450		12.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	644.63060		0.06446	574.10730	0.05741	644.631	12.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	285.63060		0.02856	329.10730	0.03291	285.631	12.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	586.19130		0.05862	520.41440	0.05204	586.191	12.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	327.19130		0.03272	375.41440	0.03754	327.191	12.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	535.06660		0.05351	473.67830	0.04737	535.067	12.78	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	376.06660		0.03761	428.67830	0.04287	376.067	12.78	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	548.20550		0.54821	549.36940	0.54937	548.206	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	362.50550		0.36251	363.66940	0.36367	362.506	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	543.12200		0.54312	544.28910	0.54429	543.122	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	367.42200		0.36742	368.58910	0.36859	367.422	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	538.07860		0.53808	539.24880	0.53925	538.079	13.05	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
DAEU	On 21/11/2013	Any day expiry	11.91	Put	372.37860		0.37238	373.54880	0.37355	372.379	13.05	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry			7.62590		7.62590	7.57350	7.57350		13.67	0.00	31,000	0.00
DANZ	On 15/05/2013	Any day expiry	7.53	Call	95.90000		0.09590	50.49770	0.05050	95.900	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.53	Put	0.00000		0.00000	6.99770	0.00700	0.000	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Call	85.90000		0.08590	42.36320	0.04236	85.900	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.54	Put	0.00000		0.00000	8.86320	0.00886	0.000	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.55	Call	75.90000		0.07590	34.70950	0.03471	75.900	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.55	Put	0.00000		0.00000	11.20950	0.01121	0.000	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Call	65.90000		0.06590	28.87340	0.02887	65.900	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.56	Put	0.00000		0.00000	15.37340	0.01537	0.000	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Call	5.90000		0.00590	8.20330	0.00820	5.900	13.67	0.00	0	0.00
DANZ	On 15/05/2013	Any day expiry	7.62	Put	0.00000		0.00000	54.70330	0.05470	0.000	13.67	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry			9.28670		9.28670	9.20630	9.20630		13.32	0.00	0	25,000.00
DAUS	On 16/05/2013	Any day expiry	9.00	Call	286.78620		0.28679	207.42710	0.20743	286.786	21.61	0.00	0	25,000.00
DAUS	On 16/05/2013	Any day expiry	9.00	Put	0.08620		0.00009	1.12710	0.00113	0.086	21.61	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Call	276.80510		0.27681	197.65550	0.19766	276.805	21.33	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	9.01	Put	0.10510		0.00011	1.35550	0.00136	0.105	21.33	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Call	296.77080		0.29677	217.23630	0.21724	296.771	21.88	0.00	0	0.00
DAUS	On 16/05/2013	Any day expiry	8.99	Put	0.07080		0.00007	0.93630	0.00094	0.071	21.88	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry			9.28670		9.28670	9.20620	9.20620		13.30	0.00	0	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.00	Call	287.08650		0.28709	209.45540	0.20946	287.087	18.03	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.00	Put	0.38650		0.00039	3.25540	0.00326	0.386	18.03	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Call	277.16170		0.27716	199.91950	0.19992	277.162	17.88	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.01	Put	0.46170		0.00046	3.71950	0.00372	0.462	17.88	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	9.09	Call	198.56850		0.19857	126.77500	0.12678	198.568	16.61	0.00	0	100,000.00
DAUS	On 17/05/2013	Any day expiry	9.09	Put	1.86850		0.00187	10.57500	0.01058	1.868	16.61	0.00	0	0.00
DAUS	On 17/05/2013	Any day expiry	8.99	Call	297.02350		0.29702	219.04810	0.21905	297.023	18.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 17/05/2013	Any day expiry	8.99	Put	0.32350		0.00032	2.84810	0.00285	0.324	18.19	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry			9.28890		9.28890	9.21000	9.21000		11.84	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Call	103.65170		0.10365	54.77800	0.05478	103.652	12.85	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.21	Put	24.75170		0.02475	54.77800	0.05478	24.752	12.85	0.00	0	10,000.00
DAUS	On 20/05/2013	Any day expiry	9.14	Call	160.87780		0.16088	98.72030	0.09872	160.878	13.64	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.14	Put	11.97780		0.01198	28.72030	0.02872	11.978	13.64	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Call	152.22920		0.15223	91.56010	0.09156	152.229	13.53	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.15	Put	13.32920		0.01333	31.56010	0.03156	13.329	13.53	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Call	143.71860		0.14372	84.63300	0.08463	143.719	13.42	0.00	0	0.00
DAUS	On 20/05/2013	Any day expiry	9.16	Put	14.81860		0.01482	34.63300	0.03463	14.819	13.42	0.00	0	10,000.00
DAUS	On 28/05/2013	Any day expiry			9.29930		9.29930	9.22020	9.22020		11.95	0.00	0	3,000.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	13.47640		0.01348	8.22870	0.00823	13.476	13.88	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	314.17640		0.31418	388.02870	0.38803	314.176	13.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Call	151.34710		0.15135	99.64250	0.09964	151.347	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.19	Put	42.04710		0.04205	69.44250	0.06944	42.047	12.34	0.00	0	11,000.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	63.14210		0.06314	40.32580	0.04033	63.142	12.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	113.84210		0.11384	170.12580	0.17013	113.842	12.27	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	24.03660		0.02404	14.80330	0.01480	24.037	13.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	234.73660		0.23474	304.60330	0.30460	234.737	13.30	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	272.72600		0.27273	205.28800	0.20529	272.726	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	13.42600		0.01343	25.08800	0.02509	13.426	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	263.88890		0.26389	197.23340	0.19723	263.889	12.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	14.58890		0.01459	27.03340	0.02703	14.589	12.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	255.13660		0.25514	189.30130	0.18930	255.137	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	15.83660		0.01584	29.10130	0.02910	15.837	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,199.32380		1.19932	1,120.24590	1.12025	1,199.324	21.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.02380		0.00002	0.04590	0.00005	0.024	21.15	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,099.33720		1.09934	1,020.27040	1.02027	1,099.337	20.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.20	Put	0.03720		0.00004	0.07040	0.00007	0.037	20.01	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	1,049.34690		1.04935	970.28790	0.97029	1,049.347	19.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Put	0.04690		0.00005	0.08790	0.00009	0.047	19.44	0.00	0	7,500.00
DAUS	On 30/05/2013	Any day expiry			9.30180		9.30180	9.22270	9.22270		12.09	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Call	313.02720		0.31303	244.14990	0.24415	313.027	12.72	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.00	Put	11.22720		0.01123	21.44990	0.02145	11.227	12.72	0.00	0	20,000.00
DAUS	On 30/05/2013	Any day expiry	9.01	Call	304.02130		0.30402	235.81010	0.23581	304.021	12.70	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	9.01	Put	12.22130		0.01222	23.11010	0.02311	12.221	12.70	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Call	331.24430		0.33124	261.12640	0.26113	331.244	12.76	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.98	Put	9.44430		0.00944	18.42640	0.01843	9.444	12.76	0.00	0	10,000.00
DAUS	On 30/05/2013	Any day expiry	8.99	Call	322.10280		0.32210	252.59050	0.25259	322.103	12.74	0.00	0	0.00
DAUS	On 30/05/2013	Any day expiry	8.99	Put	10.30280		0.01030	19.89050	0.01989	10.303	12.74	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry			9.32830		9.32830	9.24890	9.24890		12.10	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	155.74300		0.15574	118.65670	0.11866	155.743	12.10	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	127.44300		0.12744	169.75670	0.16976	127.443	12.10	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	151.01220		0.15101	114.85470	0.11485	151.012	12.13	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	132.71220		0.13271	175.95470	0.17595	132.712	12.13	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	361.87530		0.36188	296.99180	0.29699	361.875	12.27	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	33.57530		0.03358	48.09180	0.04809	33.575	12.27	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	161.11070		0.16111	122.56620	0.12257	161.111	12.10	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	122.81070		0.12281	163.66620	0.16367	122.811	12.10	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.32950		9.32950	9.25010	9.25010		12.14	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	364.34400		0.36434	299.67020	0.29967	364.344	12.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	34.84400		0.03484	49.57020	0.04957	34.844	12.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	356.18400		0.35618	292.15620	0.29216	356.184	12.29	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	36.68400		0.03668	52.05620	0.05206	36.684	12.29	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	372.57670		0.37258	307.27410	0.30727	372.577	12.30	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	33.07670		0.03308	47.17410	0.04717	33.077	12.30	0.00	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			9.33580		9.33580	9.25630	9.25630		12.13	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.60	Call	69.23680		0.06924	52.57140	0.05257	69.237	13.24	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	333.43680		0.33344	396.27140	0.39627	333.437	13.24	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	328.13810		0.32814	267.96710	0.26797	328.138	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	52.33810		0.05234	71.66710	0.07167	52.338	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	148.72170		0.14872	115.03220	0.11503	148.722	12.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	162.92170		0.16292	208.73220	0.20873	162.922	12.32	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	91.92850		0.09193	70.04660	0.07005	91.929	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	266.12850		0.26613	323.74660	0.32375	266.128	12.91	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	1,086.64750		1.08665	1,007.44690	1.00745	1,086.648	14.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	0.84750		0.00085	1.14690	0.00115	0.848	14.54	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	343.54660		0.34355	281.99020	0.28199	343.547	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	47.74660		0.04775	65.69020	0.06569	47.747	12.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	335.80270		0.33580	274.93130	0.27493	335.803	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	50.00270		0.05000	68.63130	0.06863	50.003	12.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,236.23300		1.23623	1,156.88010	1.15688	1,236.233	15.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	0.43300		0.00043	0.58010	0.00058	0.433	15.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,136.47690		1.13648	1,057.21290	1.05721	1,136.477	14.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	0.67690		0.00068	0.91290	0.00091	0.677	14.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.36810		9.36810	9.28830	9.28830		12.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	298.06450		0.29806	248.07820	0.24808	298.065	12.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	119.96450		0.11996	149.77820	0.14978	119.965	12.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	291.86820		0.29187	242.55940	0.24256	291.868	12.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	123.76820		0.12377	154.25940	0.15426	123.768	12.29	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	285.74940		0.28575	237.12120	0.23712	285.749	12.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	127.64940		0.12765	158.82120	0.15882	127.649	12.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	74.91190		0.07491	61.68510	0.06169	74.912	13.88	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	506.81190		0.50681	573.38510	0.57339	506.812	13.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry			9.37300		9.37300	9.29320	9.29320		12.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.60	Call	127.89440		0.12789	105.07360	0.10507	127.894	13.29	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.60	Put	354.89440		0.35489	411.87360	0.41187	354.894	13.29	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	395.08900		0.39509	336.97990	0.33698	395.089	12.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	82.08900		0.08209	103.77990	0.10378	82.089	12.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	218.50420		0.21850	181.34810	0.18135	218.504	12.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	195.50420		0.19550	238.14810	0.23815	195.504	12.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	155.64330		0.15564	128.15490	0.12815	155.643	12.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	292.64330		0.29264	344.95490	0.34495	292.643	12.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Call	1,127.11550		1.12712	1,048.16930	1.04817	1,127.116	14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.25	Put	4.11550		0.00412	4.96930	0.00497	4.116	14.05	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	409.55380		0.40955	350.28260	0.35028	409.554	12.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	76.55380		0.07655	97.08260	0.09708	76.554	12.30	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	402.28640		0.40229	343.59270	0.34359	402.286	12.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	79.28640		0.07929	100.39270	0.10039	79.286	12.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,275.43970		1.27544	1,196.15650	1.19616	1,275.440	14.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	2.43970		0.00244	2.95650	0.00296	2.440	14.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,176.45840		1.17646	1,097.38000	1.09738	1,176.458	14.25	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	3.45840		0.00346	4.18000	0.00418	3.458	14.25	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.37920		9.37920	9.29920	9.29920		12.48	0.00	0	39,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	370.53100		0.37053	315.44320	0.31544	370.531	12.34	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	101.33100		0.10133	126.24320	0.12624	101.331	12.34	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	384.22130		0.38422	327.94050	0.32794	384.221	12.32	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	95.02130		0.09502	118.74050	0.11874	95.021	12.32	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	377.34110		0.37734	321.65340	0.32165	377.341	12.33	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	98.14110		0.09814	122.45340	0.12245	98.141	12.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.41100		9.41100	9.33070	9.33070		12.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	123.84090		0.12384	106.35710	0.10636	123.841	14.18	0.00	0	4,400.00

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	9.84	Put	552.84090		0.55284	615.65710	0.61566	552.841	14.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	305.87810		0.30588	261.67010	0.26167	305.878	12.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	204.87810		0.20488	240.97010	0.24097	204.878	12.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	217.15230		0.21715	186.35100	0.18635	217.152	13.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	316.15230		0.31615	365.65100	0.36565	316.152	13.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.60	Call	186.50580		0.18651	159.60120	0.15960	186.506	13.43	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	375.50580		0.37551	428.90120	0.42890	375.506	13.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	344.44210		0.34444	296.40830	0.29641	344.442	12.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	173.44210		0.17344	205.70830	0.20571	173.442	12.64	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	316.57490		0.31657	270.97050	0.27097	316.575	12.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	195.57490		0.19557	230.27050	0.23027	195.575	12.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	311.19430		0.31119	266.07600	0.26608	311.194	12.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	200.19430		0.20019	235.37600	0.23538	200.194	12.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,218.93940		1.21894	1,140.12930	1.14013	1,218.939	13.93	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	7.93940		0.00794	9.42930	0.00943	7.939	13.93	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	1,170.23410		1.17023	1,091.67480	1.09167	1,170.234	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	9.23410		0.00923	10.97480	0.01097	9.234	13.78	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.44520		9.44520	9.36450	9.36450		13.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	369.64060		0.36964	324.95160	0.32495	369.641	13.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	224.44060		0.22444	260.45160	0.26045	224.441	13.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	364.29470		0.36429	320.10050	0.32010	364.295	13.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	229.09470		0.22909	265.60050	0.26560	229.095	13.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	161.19360		0.16119	141.60460	0.14160	161.194	14.50	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	595.99360		0.59599	657.10460	0.65710	595.994	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	380.49840		0.38050	334.82390	0.33482	380.498	12.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	215.29840		0.21530	250.32390	0.25032	215.298	12.98	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	375.04250		0.37504	329.86090	0.32986	375.043	13.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	219.84250		0.21984	255.36090	0.25536	219.843	13.00	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 26/09/2013	Any day expiry			9.44880		9.44880	9.36810	9.36810		13.17	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	279.02770		0.27903	245.61110	0.24561	279.028	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	340.22770		0.34023	387.51110	0.38751	340.228	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	246.05750		0.24606	216.27740	0.21628	246.058	13.73	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	397.25750		0.39726	448.17740	0.44818	397.258	13.73	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	409.15990		0.40916	361.49070	0.36149	409.160	12.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	200.35990		0.20036	233.39070	0.23339	200.360	12.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	403.47820		0.40348	356.29760	0.35630	403.478	12.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	204.67820		0.20468	238.19760	0.23820	204.678	12.99	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	397.85420		0.39785	351.16050	0.35116	397.854	13.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	209.05420		0.20905	243.06050	0.24306	209.054	13.00	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,263.33740		1.26334	1,185.18110	1.18518	1,263.337	13.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	14.53740		0.01454	17.08110	0.01708	14.537	13.98	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Call	1,215.33090		1.21533	1,137.47250	1.13747	1,215.331	13.85	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.25	Put	16.53090		0.01653	19.37250	0.01937	16.531	13.85	0.00	0	7,500.00
DAUS	On 22/10/2013	Any day expiry			9.48060		9.48060	9.39950	9.39950		13.56	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	165.55060		0.16555	147.83370	0.14783	165.551	15.18	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	754.95060		0.75495	818.33370	0.81833	754.951	15.18	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	375.38260		0.37538	333.87070	0.33387	375.383	13.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	294.78260		0.29478	334.37070	0.33437	294.783	13.38	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	370.64350		0.37064	329.77400	0.32977	370.643	13.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	300.04350		0.30004	340.27400	0.34027	300.043	13.40	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	343.23080		0.34323	306.18550	0.30619	343.231	13.51	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	332.63080		0.33263	376.68550	0.37669	332.631	13.51	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	380.17100		0.38017	338.28170	0.33828	380.171	13.36	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	289.57100		0.28957	328.78170	0.32878	289.571	13.36	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry			9.48790		9.48790	9.40670	9.40670		13.58	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.60	Call	302.49730		0.30250	270.48300	0.27048	302.497	13.86	0.00	0	7,500.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/10/2013	Any day expiry	9.60	Put	414.59730		0.41460	463.78300	0.46378	414.597	13.86	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Call	372.01640		0.37202	332.16070	0.33216	372.016	13.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.43	Put	314.11640		0.31412	355.46070	0.35546	314.116	13.45	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Call	367.40900		0.36741	328.17930	0.32818	367.409	13.47	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.44	Put	319.50900		0.31951	361.47930	0.36148	319.509	13.47	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Call	362.84920		0.36285	324.24390	0.32424	362.849	13.49	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	9.45	Put	324.94920		0.32495	367.54390	0.36754	324.949	13.49	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Call	1,263.37370		1.26337	1,185.31530	1.18532	1,263.374	13.99	0.00	0	0.00
DAUS	On 28/10/2013	Any day expiry	8.25	Put	25.47370		0.02547	28.61530	0.02862	25.474	13.99	0.00	0	7,500.00
DAUS	On 27/11/2013	Any day expiry			9.52430		9.52430	9.44270	9.44270		13.75	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	416.93140		0.41693	376.71770	0.37672	416.931	13.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	342.63140		0.34263	384.01770	0.38402	342.631	13.66	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Call	426.23280		0.42623	385.25220	0.38525	426.233	13.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.43	Put	331.93280		0.33193	372.55220	0.37255	331.933	13.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	421.56020		0.42156	380.96240	0.38096	421.560	13.64	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	337.26020		0.33726	378.26240	0.37826	337.260	13.64	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.63580		9.63580	9.55320	9.55320		14.34	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	769.21990		0.76922	714.94960	0.71495	769.220	13.37	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	223.41990		0.22342	251.74960	0.25175	223.420	13.37	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	762.60870		0.76261	709.20040	0.70920	762.609	13.37	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	226.80870		0.22681	256.00040	0.25600	226.809	13.37	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	756.57230		0.75657	703.48800	0.70349	756.572	13.39	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	230.77230		0.23077	260.28800	0.26029	230.772	13.39	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.65880		9.65880	9.57590	9.57590		14.56	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	803.14830		0.80315	748.06570	0.74807	803.148	13.53	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	234.34830		0.23435	262.16570	0.26217	234.348	13.53	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	796.61520		0.79662	742.32600	0.74233	796.615	13.53	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	237.81520		0.23782	266.42600	0.26643	237.815	13.53	0.00	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	Call	790.11230		0.79011	736.62150	0.73662	790.112	13.54	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	241.31230		0.24131	270.72150	0.27072	241.312	13.54	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			116.88450		116.88450	116.79956	116.79956			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	1,894.50000		1.89450	1,809.56000	1.80956	1,894.500		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	1,884.50000		1.88450	1,799.56000	1.79956	1,884.500		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	1,874.50000		1.87450	1,789.56000	1.78956	1,874.500		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			8.39605		94.29104	8.36783	94.54554			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	5,198.84000		5.19884	5,453.34000	5.45334	5,198.840		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	83,239.71000		83.23971	83,494.21000	83.49421	83,239.710		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			8.48135		91.84070	8.45224	92.09875			0.00	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	Call	76.46000		0.07646	334.51000	0.33451	76.460		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	164.74000		0.16474	422.79000	0.42279	164.740		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	252.89000		0.25289	510.94000	0.51094	252.890		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			459.41300		459.41300	460.26800	460.26800			13,782,390.00	3	346.00
GOVI	On 01/08/2013	GOVI	445.99	Call	134,230.00000		13.42300	142,780.00000	14.27800	134,230.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	134,130.00000		13.41300	142,680.00000	14.26800	134,130.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	134,030.00000		13.40300	142,580.00000	14.25800	134,030.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			465.89800		465.89800	466.76400	466.76400			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	199,080.00000		19.90800	207,740.00000	20.77400	199,080.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	198,980.00000		19.89800	207,640.00000	20.76400	198,980.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	198,880.00000		19.88800	207,540.00000	20.75400	198,880.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
IGOV	On 01/08/2013		Index Future	211.73200	211.73200	211.67100	211.67100			0.00	0	965.00	
IGOV	On 07/11/2013		Index Future	214.74900	214.74900	214.68600	214.68600			0.00	0	7.00	
ILBI	On 01/08/2013		Index Future	573.79400	573.79400	574.13700	574.13700			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	5.12500	94.87500	5.12000	94.88000			0.00	0	0.00	
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	5.02000	94.98000	5.00000	95.00000			0.00	1,000	750.00	
JIBAR FUTURE	On 17/07/2013		Jibar Tradeable Future	5.00000	95.00000	4.98000	95.02000			0.00	0	0.00	
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	4.92000	95.08000	4.89000	95.11000			0.00	0	0.00	
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.90000	95.10000	4.87000	95.13000			0.00	0	2,200.00	
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	4.84000	95.16000	4.81000	95.19000			0.00	0	0.00	
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.82000	95.18000	4.80000	95.20000			0.00	0	1,500.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	4.84000	95.16000	4.81000	95.19000			0.00	0	0.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	4.92000	95.08000	4.88000	95.12000			0.00	0	1,000.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.03000	94.97000	4.98000	95.02000			0.00	0	0.00	
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.16000	94.84000	5.10000	94.90000			0.00	0	1,000.00	
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	5.29000	94.71000	5.24000	94.76000			0.00	0	0.00	
NZ\$ / R	On 14/06/2013		Foreign Exchange Future	7.65080	7.65080	7.59480	7.59480		8.67	0.00	0	0.00	
NZ\$ / R	On 14/06/2013	7.34	Call	Foreign Exchange Future	318.87260	0.31887	267.02190	0.26702	318.873	10.31	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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	8.07260		0.00807	12.22190	0.01222	8.073	10.31	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	309.55420		0.30955	258.03760	0.25804	309.554	10.26	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	8.75420		0.00875	13.23760	0.01324	8.754	10.26	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	300.28860		0.30029	249.12950	0.24913	300.289	10.21	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	9.48860		0.00949	14.32950	0.01433	9.489	10.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.70490		7.70490	7.64930	7.64930		9.80	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	242.17960		0.24218	205.41290	0.20541	242.180	10.06	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	127.27960		0.12728	146.11290	0.14611	127.280	10.06	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	235.90880		0.23591	199.65520	0.19966	235.909	10.04	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	131.00880		0.13101	150.35520	0.15036	131.009	10.04	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	229.72270		0.22972	193.98490	0.19398	229.723	10.01	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	134.82270		0.13482	154.68490	0.15468	134.823	10.01	0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.25002		114.02207	6.18406	114.52446			0.00	0	9,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	7,552.25000		7.55225	8,054.64000	8.05464	7,552.250		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	7,621.62000		7.62162	8,124.01000	8.12401	7,621.620		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	7,690.93000		7.69093	8,193.32000	8.19332	7,690.930		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			6.28918		111.71593	6.22057	112.22525			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	1,473.80000		1.47380	1,983.12000	1.98312	1,473.800		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	1,546.53000		1.54653	2,055.85000	2.05585	1,546.530		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	1,619.21000		1.61921	2,128.53000	2.12853	1,619.210		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			5.02704		122.02205	5.03180	122.01163		1.37	0.00	0	7,989.00

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	Call	92,566.42000		92.56642	92,556.00000	92.55600	92,566.420	1.47	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future			4.98513		116.93817	4.99073	116.92748		1.19	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,208.81000		1.20881	1,200.07000	1.20007	1,208.810	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	62.46000		0.06246	64.41000	0.06441	62.460	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,225.45000		1.22545	1,216.65000	1.21665	1,225.450	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	60.28000		0.06028	62.17000	0.06217	60.280	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,242.15000		1.24215	1,233.30000	1.23330	1,242.150	1.24	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	58.16000		0.05816	60.00000	0.06000	58.160	1.24	0.00	0	0.00
R157	On 06/02/2014	Bond Future			4.91349		118.51229	4.91950	118.50241		1.08	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,304.03000		1.30403	1,297.49000	1.29749	1,304.030	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	86.10000		0.08610	89.44000	0.08944	86.100	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,276.02000		1.27602	1,269.58000	1.26958	1,276.020	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	90.48000		0.09048	93.92000	0.09392	90.480	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,290.01000		1.29001	1,283.52000	1.28352	1,290.010	1.14	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	88.27000		0.08827	91.66000	0.09166	88.270	1.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.79784		113.30917	4.80485	113.29946			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	569.13000		0.56913	559.42000	0.55942	569.130		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	541.61000		0.54161	531.90000	0.53190	541.610		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	555.37000		0.55537	545.66000	0.54566	555.370		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

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			6.84248		133.02009	6.82361	133.21840		9.14	39,906,027.00	300	53,747.00
R186	On 01/08/2013	Bond Future	128.26	Call	123,747.68000		123.74768	123,945.99000	123.94599	123,747.680	9.57	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	9.57	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2,034.26000		2.03426	2,110.49000	2.11049	2,034.260	9.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	2,481.28000		2.48128	2,359.20000	2.35920	2,481.280	9.16	0.00	0	100.00
R186	On 01/08/2013	Bond Future	7.00	Call	3,166.61000		3.16661	3,274.74000	3.27474	3,166.610	9.24	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	1,527.11000		1.52711	1,436.93000	1.43693	1,527.110	9.24	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.25	Call	4,939.88000		4.93988	5,082.22000	5.08222	4,939.880	9.35	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	755.73000		0.75573	699.76000	0.69976	755.730	9.35	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1,795.91000		1.79591	1,864.35000	1.86435	1,795.910	9.14	0.00	0	2,500.00
R186	On 01/08/2013	Bond Future	6.75	Put	2,771.77000		2.77177	2,641.90000	2.64190	2,771.770	9.14	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.89490		134.89774	6.87536	135.09883		9.90	0.00	0	540.00
R186	On 07/11/2013	Bond Future	6.50	Call	1,992.27000		1.99227	2,074.50000	2.07450	1,992.270	9.76	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	6,140.02000		6.14002	6,021.16000	6.02116	6,140.020	9.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	12,400.90000		12.40090	12,580.93000	12.58093	12,400.900	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	420.33000		0.42033	399.27000	0.39927	420.330	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	12,481.62000		12.48162	12,662.02000	12.66202	12,481.620	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	411.13000		0.41113	390.44000	0.39044	411.130	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	12,562.41000		12.56241	12,743.18000	12.74318	12,562.410	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	402.10000		0.40210	381.78000	0.38178	402.100	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,390.62000		17.39062	17,585.60000	17.58560	17,390.620	10.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	95.45000		0.09545	89.34000	0.08934	95.450	10.31	0.00	0	1,030.00
R186	On 06/02/2014	Bond Future			6.94176		131.42316	6.92147	131.62794		10.40	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9,681.30000		9.68130	9,877.43000	9.87743	9,681.300	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,779.80000		1.77980	1,771.15000	1.77115	1,779.800	10.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	9,541.88000		9.54188	9,739.57000	9.73957	9,541.880	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,825.49000		1.82549	1,818.40000	1.81840	1,825.490	10.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	9,611.51000		9.61151	9,809.46000	9.80946	9,611.510	10.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Put	1,802.52000	1.80252	1,795.69000	1.79569	1,802.520	10.84	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			6.99024	133.20419	6.96922	133.41213			0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	1,176.05000	1.17605	1,383.99000	1.38399	1,176.050		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	980.68000	0.98068	1,188.62000	1.18862	980.680		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	1,078.42000	1.07842	1,286.36000	1.28636	1,078.420		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			299.21245	299.21245	299.02366	299.02366			0.00	0	2,633.00	
R197	On 01/08/2013	Bond Future	294.99	Call	4,222.45000	4.22245	4,033.66000	4.03366	4,222.450		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	4,212.45000	4.21245	4,023.66000	4.02366	4,212.450		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	4,202.45000	4.20245	4,013.66000	4.01366	4,202.450		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			4.90738	106.13699	4.90000	106.14703		0.81	0.00	0	0.00	
R201	On 01/08/2013	Bond Future	107.45	Call	68,891.31000	68.89131	68,901.35000	68.90135	68,891.310	0.87	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	0.87	0.00	0	0.00	
R201	On 07/11/2013	Bond Future			4.80596	107.63522	4.79680	107.64530		0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	191.73000	0.19173	191.57000	0.19157	191.730	0.67	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Put	209.29000	0.20929	199.05000	0.19905	209.290	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	197.12000	0.19712	197.34000	0.19734	197.120	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	203.68000	0.20368	193.82000	0.19382	203.680	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	202.60000	0.20260	203.21000	0.20321	202.600	0.67	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	198.16000	0.19816	188.69000	0.18869	198.160	0.67	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			4.61598	104.67538	4.60305	104.68645		0.59	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	600.22000	0.60022	605.58000	0.60558	600.220	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	51.30000	0.05130	45.59000	0.04559	51.300	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	585.94000	0.58594	591.11000	0.59111	585.940	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	54.00000	0.05400	48.10000	0.04810	54.000	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	593.18000	0.59318	598.22000	0.59822	593.180	0.64	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	52.75000	0.05275	46.72000	0.04672	52.750	0.64	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.25830	106.09398	4.23947	106.10545			0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	304.91000	0.30491	316.38000	0.31638	304.910		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	292.79000	0.29279	304.26000	0.30426	292.790		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	298.85000	0.29885	310.32000	0.31032	298.850		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			225.54155	225.54155	225.38164	225.38164			0.00	0	44,020.00	
R202	On 01/08/2013	Bond Future	222.99	Call	2,551.55000	2.55155	2,391.64000	2.39164	2,551.550		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	2,541.55000	2.54155	2,381.64000	2.38164	2,541.550		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	2,531.55000	2.53155	2,371.64000	2.37164	2,531.550		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R203	On 01/08/2013	Bond Future			5.48339		113.27404	5.47860	113.29251		3.19	0.00	0	9,032.00	
R203	On 01/08/2013	Bond Future	109.11	Call	100,060.84000		100.06084	100,079.31000	100.07931	100,060.840		3.37	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		3.37	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.49982		110.71361	5.49468	110.73219		3.14	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.71	Call	1,394.90000		1.39490	1,412.09000	1.41209	1,394.900		3.17	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	638.49000		0.63849	637.10000	0.63710	638.490		3.17	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,098.53000		2.09853	2,114.93000	2.11493	2,098.530		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	344.35000		0.34435	342.17000	0.34217	344.350		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,125.95000		2.12595	2,142.40000	2.14240	2,125.950		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	336.34000		0.33634	334.21000	0.33421	336.340		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,153.50000		2.15350	2,170.01000	2.17001	2,153.500		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	328.48000		0.32848	326.41000	0.32641	328.480		3.23	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,484.09000		108.48409	108,502.67000	108.50267	108,484.090		3.31	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		3.31	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.50873		112.20377	5.50291	112.22349		3.10	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.16	Call	2,606.40000		2.60640	2,626.23000	2.62623	2,606.400		3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	427.03000		0.42703	427.14000	0.42714	427.030		3.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	2,092.44000		2.09244	2,111.49000	2.11149	2,092.440		3.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	609.90000		0.60990	609.23000	0.60923	609.900		3.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,555.32000		2.55532	2,575.09000	2.57509	2,555.320		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	442.08000		0.44208	442.13000	0.44213	442.080		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,580.81000		2.58081	2,600.61000	2.60061	2,580.810		3.21	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	434.50000		0.43450	434.58000	0.43458	434.500		3.21	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.51075		109.56314	5.50435	109.58340			0.00	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	Call	785.39000		0.78539	805.65000	0.80565	785.390		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	722.63000		0.72263	742.89000	0.74289	722.630		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	754.01000		0.75401	774.27000	0.77427	754.010		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			5.66614		111.67919	5.65651	111.72611		4.28	0.00	0	13,573.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,795.69000		102.79569	102,842.61000	102.84261	102,795.690		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			5.68914		113.25567	5.67893	113.30310		4.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	3,150.86000		3.15086	3,194.06000	3.19406	3,150.860		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	403.16000		0.40316	398.93000	0.39893	403.160		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	3,186.77000		3.18677	3,230.09000	3.23009	3,186.770		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	394.05000		0.39405	389.94000	0.38994	394.050		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	3,222.84000		3.22284	3,266.27000	3.26627	3,222.840		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	385.12000		0.38512	381.12000	0.38112	385.120		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,947.76000		5.94776	5,994.81000	5.99481	5,947.760		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	60.33000		0.06033	59.95000	0.05995	60.330		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			5.70491		110.74931	5.69387	110.79826		4.30	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,603.95000		3.60395	3,649.88000	3.64988	3,603.950		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	574.77000		0.57477	571.75000	0.57175	574.770		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,637.39000		3.63739	3,683.41000	3.68341	3,637.390		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	565.38000		0.56538	562.45000	0.56245	565.380		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,570.61000		3.57061	3,616.45000	3.61645	3,570.610		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	584.28000		0.58428	581.17000	0.58117	584.280		0.00	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			5.72091		112.25020	5.70908	112.30013				0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,377.88000		1.37788	1,427.81000	1.42781	1,377.880			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	1,419.42000		1.41942	1,469.35000	1.46935	1,419.420			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	1,336.33000		1.33633	1,386.26000	1.38626	1,336.330			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			4.96376		101.51356	4.95460	101.51759		0.27		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,515.45000		30.51545	30,519.48000	30.51948	30,515.450	0.29		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	0.29		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.45098		102.94655	4.42876	102.95053		0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.39000		0.01639	18.41000	0.01841	16.390	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	45.24000		0.04524	43.28000	0.04328	45.240	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	17.02000		0.01702	19.08000	0.01908	17.020	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	44.07000		0.04407	42.15000	0.04215	44.070	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	17.65000		0.01765	19.76000	0.01976	17.650	0.10		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	42.91000		0.04291	41.04000	0.04104	42.910	0.10		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.90369		107.55453	5.85790	107.80769		5.25	10,755,453.00	100	7,364.00	
R207	On 01/08/2013	Bond Future	106.18	Call	99,983.34000		99.98334	100,236.50000	100.23650	99,983.340	5.53		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.53		0.00	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			5.93399		109.07279	5.88577	109.32944		5.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,290.31000		4.29031	4,511.61000	4.51161	4,290.310	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	362.86000		0.36286	327.51000	0.32751	362.860	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,332.78000		4.33278	4,554.77000	4.55477	4,332.780	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	354.57000		0.35457	319.91000	0.31991	354.570	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,375.37000		4.37537	4,598.04000	4.59804	4,375.370	5.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	346.44000		0.34644	312.46000	0.31246	346.440	5.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future			5.95881		106.90131	5.90792	107.16229		5.37	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,238.34000		4.23834	4,440.97000	4.44097	4,238.340	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	720.40000		0.72040	662.05000	0.66205	720.400	5.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,162.59000		4.16259	4,364.29000	4.36429	4,162.590	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	743.01000		0.74301	683.73000	0.68373	743.010	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	4,200.41000		4.20041	4,402.58000	4.40258	4,200.410	5.59	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	731.63000		0.73163	672.82000	0.67282	731.630	5.59	0.00	0	0.00
R207	On 08/05/2014	Bond Future			5.98739		108.35010	5.93370	108.61487			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,089.27000		1.08927	1,354.04000	1.35404	1,089.270		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	991.97000		0.99197	1,256.74000	1.25674	991.970		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	1,040.63000		1.04063	1,305.40000	1.30540	1,040.630		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			5.99146		106.95108	5.92507	107.36612		5.94	0.00	0	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,906.61000		97.90661	98,321.65000	98.32165	97,906.610	6.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.02381		105.06491	5.95435	105.48569		6.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,943.83000		4.94383	5,302.76000	5.30276	4,943.830	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	436.93000		0.43693	375.08000	0.37508	436.930	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,991.53000		4.99153	5,351.60000	5.35160	4,991.530	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	427.40000		0.42740	366.69000	0.36669	427.400	6.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	5,039.35000		5.03935	5,400.55000	5.40055	5,039.350	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	418.04000		0.41804	358.46000	0.35846	418.040	6.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,538.47000		8.53847	8,947.61000	8.94761	8,538.470	6.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	66.83000		0.06683	55.19000	0.05519	66.830	6.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			6.05046		106.47898	5.97777	106.90628		6.36	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,891.57000		4.89157	5,221.08000	5.22108	4,891.570	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	886.57000		0.88657	788.78000	0.78878	886.570	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,934.17000		4.93417	5,264.86000	5.26486	4,934.170	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	873.30000		0.87330	776.69000	0.77669	873.300	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,849.10000		4.84910	5,177.41000	5.17741	4,849.100	6.65	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	900.01000		0.90001	801.02000	0.80102	900.010	6.65	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.07671		104.52540	6.00066	104.95875			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,259.76000		1.25976	1,693.11000	1.69311	1,259.760		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	1,315.75000		1.31575	1,749.10000	1.74910	1,315.750		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	1,203.75000		1.20375	1,637.10000	1.63710	1,203.750		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			7.82405		85.59191	7.79526	85.85705		14.15		0.00	0	9,942.00
R209	On 01/08/2013	Bond Future	79.36	Call	75,642.80000		75.64280	75,907.94000	75.90794	75,642.800	14.72		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	14.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.88598		83.65575	7.85639	83.92458		16.13		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,682.31000		8.68231	8,880.76000	8.88076	8,682.310	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,070.11000		1.07011	999.73000	0.99973	1,070.110	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,743.12000		8.74312	8,942.36000	8.94236	8,743.120	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,052.84000		1.05284	983.25000	0.98325	1,052.840	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,804.04000		8.80404	9,004.08000	9.00408	8,804.040	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,035.80000		1.03580	967.01000	0.96701	1,035.800	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	13,157.04000		13.15704	13,398.59000	13.39859	13,157.040	16.72		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	301.44000		0.30144	274.16000	0.27416	301.440	16.72		0.00	0	980.00
R209	On 06/02/2014	Bond Future			7.94239		84.78180	7.91196	85.05486		16.27		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	7,709.55000		7.70955	7,916.09000	7.91609	7,709.550	16.68		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,532.58000		2.53258	2,466.06000	2.46606	2,532.580	16.68		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	7,763.88000		7.76388	7,971.02000	7.97102	7,763.880	16.69		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,505.92000		2.50592	2,440.00000	2.44000	2,505.920	16.69		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	7,655.34000		7.65534	7,861.27000	7.86127	7,655.340	16.67		0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,559.50000		2.55950	2,492.37000	2.49237	2,559.500	16.67		0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.99925		82.78576	7.96800	83.06273				0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	1,335.64000		1.33564	1,058.67000	1.05867	1,335.640			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	1,245.12000		1.24512	968.15000	0.96815	1,245.120			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	1,426.30000		1.42630	1,149.33000	1.14933	1,426.300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			175.85676		175.85676	175.62947	175.62947				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	2,866.76000		2.86676	2,639.47000	2.63947	2,866.760			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	2,856.76000		2.85676	2,629.47000	2.62947	2,856.760			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	2,846.76000		2.84676	2,619.47000	2.61947	2,846.760			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			130.56253		130.56253	130.49417	130.49417				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	572.53000		0.57253	504.17000	0.50417	572.530			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	562.53000		0.56253	494.17000	0.49417	562.530			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	552.53000		0.55253	484.17000	0.48417	552.530			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			139.57944		139.57944	139.49344	139.49344				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	1,589.44000		1.58944	1,503.44000	1.50344	1,589.440			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



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	Call	1,579.44000		1.57944	1,493.44000	1.49344	1,579.440		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	1,569.44000		1.56944	1,483.44000	1.48344	1,569.440		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			7.52305		97.96397	7.48905	98.28131		12.00	0.00	0	6,824.00
R213	On 01/08/2013	Bond Future	91.25	Call	87,348.95000		87.34895	87,666.29000	87.66629	87,348.950	12.51	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	12.51	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.58511		95.81005	7.55010	96.13176		13.52	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,397.65000		9.39765	9,647.67000	9.64767	9,397.650	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	792.26000		0.79226	720.57000	0.72057	792.260	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,463.26000		9.46326	9,714.21000	9.71421	9,463.260	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	778.01000		0.77801	707.25000	0.70725	778.010	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,528.96000		9.52896	9,780.84000	9.78084	9,528.960	14.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	763.97000		0.76397	694.14000	0.69414	763.970	14.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.64250		97.09959	7.60641	97.42638		13.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	8,013.66000		8.01366	8,202.80000	8.20280	8,013.660	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,249.57000		2.24957	2,111.92000	2.11192	2,249.570	14.21	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	7,899.23000		7.89923	8,086.38000	8.08638	7,899.230	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,300.39000		2.30039	2,160.75000	2.16075	2,300.390	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	7,956.38000		7.95638	8,144.52000	8.14452	7,956.380	14.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,274.86000		2.27486	2,136.21000	2.13621	2,274.860	14.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.69763		94.87689	7.66050	95.20842			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	336.00000		0.33600	4.47000	0.00447	336.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	515.28000		0.51528	183.75000	0.18375	515.280		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Put	425.58000		0.42558	94.05000	0.09405	425.580		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.91300		87.04648	7.88417	87.32738		14.85	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	76,598.58000		76.59858	76,879.48000	76.87948	76,598.580		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		0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.97465		84.99106	7.94503	85.27584		16.79	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	3,135.03000		3.13503	3,268.71000	3.26871	3,135.030		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,936.21000		4.93621	4,785.11000	4.78511	4,936.210		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	3,176.37000		3.17637	3,311.65000	3.31165	3,176.370		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,878.40000		4.87840	4,728.90000	4.72890	4,878.400		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	3,218.24000		3.21824	3,354.89000	3.35489	3,218.240		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,821.32000		4.82132	4,673.19000	4.67319	4,821.320		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			8.06091		111.76238	8.03728	112.05622			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	2,802.17000		2.80217	2,508.33000	2.50833	2,802.170		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	2,672.62000		2.67262	2,378.78000	2.37878	2,672.620		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	2,543.32000		2.54332	2,249.48000	2.24948	2,543.320		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.12630		108.91911	8.10200	109.21691			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	3,602.05000		3.60205	3,304.25000	3.30425	3,602.050		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

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	7.85	Put	3,472.72000	3.47272	3,174.92000	3.17492	3,472.720	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	3,343.65000	3.34365	3,045.85000	3.04585	3,343.650	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	973.05140	0.09731	973.72660	0.09737	973.051	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	7.05140	0.00071	7.72660	0.00077	7.051	12.83	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	876.63570	0.08766	877.53060	0.08775	876.636	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	10.63570	0.00106	11.53060	0.00115	10.636	12.64	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	781.80360	0.07818	782.96190	0.07830	781.804	12.46	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	15.80360	0.00158	16.96190	0.00170	15.804	12.46	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	508.65260	0.05087	510.53330	0.05105	508.653	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	430.65260	0.04307	432.53330	0.04325	430.653	13.49	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	462.47970	0.04625	464.38340	0.04644	462.480	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	484.47970	0.04845	486.38340	0.04864	484.480	13.59	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	421.64010	0.04216	423.56150	0.04236	421.640	13.73	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	543.64010	0.05436	545.56150	0.05456	543.640	13.73	0	0.00
<b>Total for Derivatives :</b>										<b>969,068,155.29</b>	<b>132,354</b>	<b>2 199 548.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			5.91500	107.32489	5.91500	107.27390		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			6.90000	112.70394	6.90000	112.64164		0.00	0	49,000,000.00
AB010	On 21/11/2022	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
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.45396	8.00000	47.42312			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.65500	102.80827	7.65500	102.74430			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.06500	104.69309	6.06500	104.64211		2,195,530,000.00		362,000	10,381,000.00
AB07	On 07/03/2014	Spot Bond	6.08500	103.84008	6.08500	103.78935		6,437,930,000.00		1,058,000	8,429,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.13000	111.15633	7.13000	111.09287			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	134.72214	0.60000	134.58636		27,042,000,000.00		45,070,000	51,505,000.00
ABCP13	On 07/12/2023	Spot Bond	1.20000	144.96659	1.20000	144.95230			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	6,000,000	1,500,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.32500	110.81140	6.32500	110.75516			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68500	104.92562	6.68500	104.86939			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,600,000	2,600,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	14,000,000	10,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.78500	104.47976	5.78500	104.43105			0.00	0	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	128.23847	4.35000	128.07055			0.00	0	475,000.00
ABLI03	On 15/03/2015	Spot Bond	1.87000	125.07963	1.87000	124.94072		8,602,000,000.00		4,600,000	1,960,000.00
ABLI04	On 11/10/2016	Spot Bond	1.85000	117.01402	1.85000	116.88416			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	104.07377	2.75000	103.95044			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	9.43000	121.61298	9.43000	121.52015		25,178,100,000.00		2,670,000	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,000,000	4,100,000.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	113.96535	3.15000	113.82674			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	30.60779	100.00000	30.38589			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	0.94000	171.91768	0.94000	171.73962			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	151.28768	2.76000	151.10845			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	0.97000	179.61692	0.97000	179.43037			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.48000	179.90268	1.48000	179.70842			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.42625	74.64178	6.42625	74.60358			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.42625	74.64178	6.42625	74.60358			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.66290	84.61000	14.58920			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	38.76635	100.00000	38.54612			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	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
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.22500	107.35829	6.22500	107.30406			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	5.85500	118.76512	5.85500	118.70926			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.70000	103.77173	1.70000	103.75717			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.81000	110.60885	1.81000	110.59252			0.00	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	124.36771	2.08000	124.34650			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.72500	102.59608	7.72500	102.55355			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	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.73000	114.49875	6.73000	114.43699			0.00	0	3,000,000.00
ABS5	On 01/05/2015	Spot Bond	5.86500	104.84533	5.86500	104.79594			0.00	0	2,400,000.00
ABS6	On 01/06/2020	Spot Bond	7.28500	108.79178	7.28500	108.72764			0.00	0	2,200,000.00
ABS7	On 11/09/2026	Spot Bond	8.35000	105.22783	8.35000	105.15767			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	6.28500	109.48872	6.28500	109.43350		4,487,490,000.00		714,000	357,000.00
ABS11	On 11/06/2014	Spot Bond	0.60000	128.56440	0.60000	128.43478		9,294,000,000.00		15,490,000	15,915,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	124.18261	4.00000	124.02303		0.00		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	147.42521	1.00000	147.41310			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	113.24446	-0.16001	113.13586			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.88000	131.87788	0.88000	131.74183			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.54687	100.00000	25.35963			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.50500	104.09658	8.50500	112.87110			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.01500	109.44401	10.01500	109.35685			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.63857	100.00000	1.62362			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.76667	100.00000	9.67751			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.77254	11.00000	56.72387			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	6.25067	100.00000	6.19361			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085	On 20/12/2015	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
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.57500	114.13353	7.57500	114.06373			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	6.99500	104.07496	6.99500	104.01567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.27460	100.00000	5.23946			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	5.48225	100.00000	5.44612			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	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
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	1,000,000	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL156	On 20/03/2017	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
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.66754	10.23000	101.58488			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	7.73000	113.95167	7.73000	113.88046			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	106.64641	1.75000	106.52885			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	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
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.52429	100.00000	4.38703			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.36500	101.00039	6.36500	100.94647			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	6.95000	109.21729	6.95000	109.15648			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.79000	127.21079	7.79000	127.13113			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	43.74180	100.00000	43.42120			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.11500	114.16536	6.11500	114.10931			0.00	0	8,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	41.72746	100.00000	41.42162			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.22313	100.00000	12.14215			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.06000	163.22166	2.06000	163.03773			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.58222	3.85000	102.54981			0.00	0	190,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.20000	112.70055	7.20000	112.63522			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.31646	100.00000	60.86705			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.45500	112.80034	6.45500	112.74162			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	2,000,000	500,000.00
BAW5	On 15/09/2013	Spot Bond	6.23000	102.09865	6.23000	102.04743			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.66500	103.79058	6.66500	103.73482			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.18000	111.48179	7.18000	111.41734			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.59017	108.48385	9.59017	108.39915			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	9.72802	104.87800	9.72802	104.79496			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.74312	104.78815	9.74312	104.70504			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.75823	105.20695	9.75823	105.12338			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.24947	107.17889	10.24947	107.08953			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	9.84017	104.15843	9.84017	104.07501			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.80627	106.81105	9.80627	106.72581			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.72802	104.87800	9.72802	104.79496			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.64445	106.59363	9.64445	106.50994			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.78604	98.97307	8.78604	98.90221			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.86678	103.58872	9.86678	103.50553			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	9.95500	105.30726	9.95500	105.22195			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.01869	10.22500	65.96378			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	73.00725	12.22500	72.93483			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	9.60000	64.67357	9.60000	64.62349			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	12.59017	108.62490	12.59017	108.51398			0.00	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	106.73929	13.70807	106.62078			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	12.56775	106.70889	12.56775	106.60012			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,500,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	8.15349	100.00000	8.10717			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.12791	100.00000	20.97306			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.22878	100.00000	19.08784			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.86962	100.00000	11.78261			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.88259	100.00000	11.79644			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.35093	100.00000	14.24575			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.43483	100.00000	12.34369			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	56.53554	100.00000	56.21437			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BCP2	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
BCP68U	On 15/05/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		73,200,000,000,000.00	732,000,000	600,000,000.00	
BD0202	On 31/12/2018	Spot Bond	0.91000	112.10372	0.91000	112.09528			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.71000	105.79405	6.71000	105.73759			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.71000	107.01360	6.71000	106.95649			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.09500	110.03881	7.09500	109.97594			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.71211	100.00000	52.32995			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	90.14856	100.00000	89.51667			0.00	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	103.58187	6.50000	103.52787			0.00	0	138,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.90273	100.00000	5.85947			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.77389	100.00000	5.73157			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.77389	100.00000	5.73157			0.00	0	0.00
BG42A1	On 15/03/2017	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
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	6.95000	107.67635	6.95000	107.61640			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.12926	100.00000	4.09932			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.12926	100.00000	4.09932			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.91000	107.83072	5.91000	107.77869		3,546,000,000.00	600,000	2,500,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.88645	100.00000	7.82736			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	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
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.28904	100.00000	11.20630			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48500	109.51274	6.48500	109.45578			0.00	0	2,900,000.00
CBL08	On 02/11/2016	Spot Bond	7.83000	119.32312	7.83000	119.24843			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.53000	108.20115	7.53000	108.13597			0.00	0	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.51000	109.67209	9.51000	109.58906			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	9.76000	111.10069	9.76000	111.01299			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	7.73000	105.83234	7.73000	105.76656			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
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
CBL18	On 23/08/2019	Spot Bond	10.20000	106.50264	10.20000	106.41486			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,500,000	400,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	8.35000	82.76662	8.35000	82.71144			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.54000	131.99122	8.54000	131.90027			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.39000	128.01503	8.39000	127.92835			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.03000	125.58570	8.03000	125.50513		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	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.08000	106.49081	10.08000	106.40546			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.57500	103.73776	9.57500	103.65872			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.15500	102.59626	7.15500	102.53739			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.49735	100.00000	23.32700			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.30663	100.00000	23.13765			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	60.05847	100.00000	59.62304			0.00	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	60.40107	100.00000	59.95836	0.00	0	0.00	0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	100,000,000.00	0	0.00	
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	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	0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	103.85971	10.11000	103.77485	0.00	0	0.00	0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	100.65333	2.76000	100.63047	0.00	0	0.00	0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	107.41498	3.14000	107.28443	0.00	0	0.00	0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.79537	8.25000	101.72830	0.00	0	0.00	0	0.00	
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	115.32331	3.10000	115.18383			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.17626	2.40000	115.04344			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	6.91500	105.55976	6.91500	105.50095			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	6.96500	105.73126	6.96500	105.67194			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	6.96500	105.73126	6.96500	105.67194			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.01500	109.01516	7.01500	108.95323			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	50.84749	100.17539	50.47827			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.16886	9.35000	102.09151			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.16886	9.35000	102.09151			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	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
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.53000	111.30811	7.53000	111.24105			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.19567	100.00000	6.15076			0.00	0	0.00
CLN301	On 20/12/2017	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
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.00500	103.44530	9.00500	103.39543			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.52500	106.17353	9.52500	106.11943			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	100.23636	8.80500	100.20087			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.42169	100.00000	24.25812			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.42169	100.00000	24.25812			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.79120	7.01000	35.77100			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	110.03881	7.09500	109.97594			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	6.71000	37.89861	6.71000	37.87838			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.71000	38.28493	6.71000	38.26450			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.51500	114.78698	7.51500	114.71797			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.52000	110.21620	7.52000	110.14917		37,600,000,000.00	5,000,000	5,000,000.00	
COJ05	On 05/06/2023	Spot Bond	8.35000	131.42315	8.35000	131.33457		125,250,000,000.00	15,000,000	195,000,000.00	
COJ06	On 09/12/2015	Spot Bond	6.91500	113.79660	6.91500	113.73286			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	7.85000	118.59599	7.85000	118.52157			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.31500	106.43528	8.31500	106.36423			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.44000	107.29612	9.44000	107.21504			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	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
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.71000	103.44406	10.71000	103.26863			0.00	0	225,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.45500	102.12943	6.45500	102.09398			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	5.91500	103.40455	5.91500	103.35508			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.71500	132.23522	5.71500	132.17382			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.53500	118.29183	6.53500	118.22881		1,150,160,000,000.00	176,000,000	36,400,000.00	
DV23	On 27/02/2023	Spot Bond	6.99500	123.26384	6.99500	123.19362		923,340,000,000.00	132,000,000	88,450,000.00	
E170	On 01/08/2020	Spot Bond	6.14500	146.29030	6.14500	146.21694		241,287,112,000.00	39,265,600	41,559,200.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	100.00000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.23500	125.10477	1.24000	124.89309			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.31000	112.04258	1.31000	111.92308			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	7.70000	118.81252	7.70000	118.73814			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.69000	119.56066	7.69000	119.48714		38,450,000,000.00	5,000,000	20,000,000.00	
EMM03	On 04/05/2024	Spot Bond	8.49000	111.41451	8.49000	111.33902			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	100.00000	9.23653	100.00000	9.17567		170,500,000,000,000.00	705,000,000	1,000,000,000.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.83165	100.00000	38.55012		1,860,000,000,000.00	18,600,000	8,600,000.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	63.83974	100.00000	63.36136			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	68.46704	100.00000	68.46702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ190U	On 12/06/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			39,500,000,000,000.00	395,000,000	330,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	124.87352	3.00000	124.72331				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	9.87500	110.62249	9.87500	110.53416				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.12000	88.16735	8.12000	88.10985				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERSA14	On 17/11/2025	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
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.33500	106.82036	5.33500	106.77427			0.00	0	6,390,000.00
ES18	On 20/04/2018	Spot Bond	5.88000	114.96230	5.88000	114.90771			0.00	0	204,000,000.00
ES23	On 25/01/2023	Spot Bond	6.52500	127.81394	6.52500	127.74595			0.00	0	246,000,000.00
ES26	On 02/04/2026	Spot Bond	7.27500	105.76864	7.27500	105.70671		36,375,000,000.00		5,000,000	48,900,000.00
ES33	On 15/09/2033	Spot Bond	8.33000	93.26111	8.30000	93.47342		41,650,000,000.00		5,000,000	670,700,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.69127	100.00000	10.61376			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.40402	100.00000	10.32859			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	5.96500	105.39911	5.96500	105.34861		2,600,740,000.00		436,000	13,618,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	7.60000	107.52765	7.60000	107.46157			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.40000	116.02973	9.40000	115.94192			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	70.96138	100.00000	70.41850			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	0.98000	132.59490	0.98000	132.45700			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.04000	146.92948	1.04000	146.91692		7,280,000,000.00	7,000,000	3,500,000.00	
FRBI28	On 31/03/2028	Spot Bond	1.79000	110.88382	1.79000	110.86762			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000	126.46447	1.97000	126.44403			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.12500	118.12887	6.12500	118.07078			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.78755	100.00000	28.59786			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.78755	100.00000	28.59786			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.14700	55.43956	8.14700	55.40388			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50600	35.38238	9.50600	35.35598			0.00	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	34.15272	9.74000	34.12664			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	91.20844	100.00000	90.54430			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	99.93796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	99.93796			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	99.95013			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	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
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	12.32576	100.09221	12.23632			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	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
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	48.45919	13.22500	48.40781			0.00	0	1,000,000.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		2.65500	94.41603	2.65500	94.29028			0.00	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	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	100.00000	0.94616	100.00000	0.92824		15,000,000,000,000.00	150,000,000	150,000,000.00	
FRC171	On 20/06/2018	Spot Bond	100.00000	0.94068	100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.22000	130.53352	2.22000	130.50964			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.20000	119.47126	2.20000	119.44959			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.17999	99.75986	0.17999	99.75839			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.22000	116.19269	2.22000	116.17142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	1.15999	108.75797	1.15999	108.74754			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.22999	109.02809	1.22999	109.01714			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.27674	100.00000	20.12972			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.99801	4.73000	110.84884			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	9.86500	101.33331	9.86500	101.25282			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.67500	102.02596	6.67500	101.97076			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	137.74119	3.30000	137.57239			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.55000	140.78240	1.55000	140.76449			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.05000	146.80586	1.05000	146.79319			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.77000	138.22732	1.77000	138.20725			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.35000	112.28109	1.35000	112.26857			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	0.95000	129.70515	0.95000	129.57059			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.18000	103.76201	2.18000	103.64388			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77882	100.00000	0.77318			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.72334	104.97509	13.61946			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.12824	101.07593	17.99555			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.43520	100.44759	9.36651			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.39871	100.76967	16.27900			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000	113.92104	1.80000	113.79507			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.37000	107.14327	1.37000	107.12088			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	1.40000	106.70508	1.40000	106.67819			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.39000	105.63880	5.39000	105.59301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	5.46500	107.19167	5.46500	107.14457			0.00	0	2,600,000.00
FRX16	On 15/09/2016	Spot Bond	6.02500	107.28563	6.02500	107.23372			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.30000	109.71894	6.30000	109.66347			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.38000	118.13054	6.38000	118.06975			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	6.97500	110.54267	6.97500	110.48091			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	7.81500	100.37366	7.81500	100.28559			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	7.89000	126.17191	7.89000	126.09146			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.63000	110.11668	8.63000	110.03960			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.14500	88.97462	9.14500	88.90944			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.53000	107.48890	7.53000	107.42379			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	100.00000			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA304	On 27/06/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		2.74938	100.00000	2.73117			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	94.71964	100.00000	94.05573			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	1,200,000	300,000.00
HMS1B8	On 19/07/2015	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
HMS1B9	On 19/07/2015	Spot Bond	6.52183	105.18512	6.52183	105.12906			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	6.87590	105.18817	6.87590	105.12909			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.32788	105.19896	7.32788	105.13602			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	6.34500	122.35279	6.34500	122.28948			0.00	0	30,000,000.00
HWAY23	On 07/12/2023	Spot Bond	0.82000	149.68118	0.82000	149.67109			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.80000	154.22897	0.80000	154.21883			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.21000	113.12930	8.21000	113.05388		82,100,000,000.00	10,000,000	17,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.19500	113.47197	8.19500	113.39647		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.75000	119.44265	0.75000	119.32070		9,000,000,000.00	12,000,000	803,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.72000	116.03138	1.72000	115.90365		370,832,000,000.00	215,600,000	669,245,000.00	
I2050	On 31/12/2050	Spot Bond	1.86500	122.97729	1.86500	122.84047		22,380,000,000.00	12,000,000	196,100,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	6.01500	109.26276	6.01500	109.20999		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.52000	103.30744	6.52000	103.25342		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	6.51500	109.29295	6.51500	109.23583		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	6.88000	114.35040	6.88000	114.28736		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	6.45000	102.43071	6.45000	102.37743			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	108.52152	3.15000	108.38937			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.33500	107.66474	6.33500	107.60910			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	100.00000			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	0.95000	115.82161	0.95000	115.81251			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	6.85000	108.95149	6.85000	108.89136			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	27,500,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.03000	107.70597	7.03000	107.64466			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.43500	101.53183	7.43500	101.47042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	6.81000	89.03757	6.81000	88.98870			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00181	100.00000	0.00180			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.41917	5.00000	100.37852			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.41917	5.00000	100.37852			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.49812	5.00000	101.45659			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.41917	5.00000	100.37852			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.72368	4.00000	100.69116			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.01500	112.95883	8.01500	112.88610			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.57988	100.00000	8.51767			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.01500	103.04814	8.01500	102.98213			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.68500	101.22117	7.68500	101.22116			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.98555	5.27500	99.94223			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.27500	99.88452	5.27500	99.84128			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.27500	99.78369	5.27500	99.74054			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.68157	5.30000	99.63830			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.58067	5.30000	99.53749			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.30000	99.37949	5.30000	99.33649			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	99.06203	5.40000	99.01850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 06/08/2013	Spot Bond	5.40000	98.85919	5.40000	98.81583			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.40000	98.75808	5.40000	98.71481			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	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	67.88176	100.00000	67.49613				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.59017	107.32050	9.59017	107.23671				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.59017	104.73933	9.59017	104.65755				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	1,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.82481	6.50000	100.77195				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	97.89758	100.25042	97.13492				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000		25.69383	100.00000	25.50130			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.44405	100.00000	16.32083			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	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
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	69.45717	100.00000	68.95361			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.02500	106.84059	7.02500	106.78015			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.13500	103.65794	6.13500	103.60689			0.00	0	191,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.13000	111.16607	7.13000	111.10260			0.00	0	12,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	3,600,000	600,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.19500	110.69902	7.19500	110.63455			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.04000	106.45939	2.04000	106.44149			0.00	0	5,000,000.00
IV019	On 31/03/2028	Spot Bond	2.97000	102.27949	2.97000	102.15672			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	10,000,000	5,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	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
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	10,000,000	5,000,000.00
IV030	On 31/01/2025	Spot Bond	2.76000	96.15766	2.76000	96.04363			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.76000	96.07750	2.76000	95.96356			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.10000	114.61235	10.10000	114.52032			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	2.97000	101.19404	2.97000	101.07257			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	5.27500	99.95666	5.27500	99.91336			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	5.27500	99.85569	5.27500	99.81248			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	5.27500	99.75492	5.27500	99.71179			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	5.30000	99.65272	5.30000	99.60948			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	5.30000	99.55188	5.30000	99.50873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 27/06/2013	Spot Bond	5.30000	99.45125	5.30000	99.40818			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.30000	99.35082	5.30000	99.30784			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	99.03300	5.40000	98.98949			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.93154	5.40000	98.88812			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.40000	98.83028	5.40000	98.78695			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.40000	98.72923	5.40000	98.68599			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	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	68.99811	100.00000	68.60902			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	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
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	100.00000	49.47737	100.00000	48.90368			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	100.00000	8.67003	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.05727	100.00000	80.52516			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.90559	100.00000	53.51050			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	63.72690	100.00000	63.25982			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	49.48155	100.00000	100.00000		30,500,000,000,000.00	305,000,000	305,000,000.00	
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.47702	100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.58993	100.00000	10.65696			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.82089	100.00000	27.61697			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.71053	100.00000	10.63027			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	25,000,000	50,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	33.68260	100.00000	33.36811			0.00	0	0.00
KSB007	On 31/08/2017	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
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.09000	158.08596	7.09000	157.99619			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	22,500,000.00
LGL02	On 13/08/2017	Spot Bond	7.23000	103.59787	7.23000	103.53690		4,338,000,000.00		600,000	3,400,000.00
LGL03	On 03/04/2018	Spot Bond	7.28000	70.58524	7.28000	70.54388			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.26500	105.58901	10.26500	105.50194			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	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
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	20,000,000.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	57.63040	100.00000	57.20801			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	54.92884	100.00000	54.53060			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	59.92248	100.00000	59.48329			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	39.02048	100.00000	38.73758			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	26.93805	100.00000	26.74275			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.91148	100.00000	9.83963			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	24.19796	100.00000	24.02252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP26U	On 07/08/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	6.95000	110.78978	6.95000	110.72776			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	6.36500	107.71036	6.36500	107.65506			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.02000	114.10132	7.02000	114.03609			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	7.67500	118.25197	7.67500	118.17818			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.84500	108.99842	5.84500	108.94669			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	7.78500	113.54958	7.78500	113.47824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	6.16500	106.48758	6.16500	106.43487			0.00	0	24,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.29000	109.26314	7.29000	109.19869			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	6.99000	109.15498	6.99000	109.09318			0.00	0	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	5.90500	108.25359	5.90500	108.20139		3,944,540,000.00		668,000	334,000.00
MTN03	On 13/07/2015	Spot Bond	6.21500	109.50579	6.21500	109.45027			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	6.93500	114.88672	6.93500	114.82183		4,161,000,000.00		600,000	2,500,000.00
MTN05	On 28/10/2013	Spot Bond	5.83000	101.29511	5.83000	101.24781			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.92656	100.00000	5.88359			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15701	100.00000	0.15587			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.20516	100.00000	6.16017			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.28113	100.00000	6.23559			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.76797	100.89771	5.72582			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.84605	100.61875	5.80343			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15701	100.00000	0.15587		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15701	100.00000	0.15587		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.16500	107.47327	7.16500	107.41093		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.21500	111.10907	6.21500	111.05365		5,257,890,000.00	846,000	6,623,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.20000	123.14135	7.20000	123.07037			0.00	0	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.26500	36.28561	9.26500	36.25919			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.26500	106.88390	6.26500	106.82987		6,327,650,000.00	1,010,000	10,005,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.31000	102.97165	6.31000	102.91952			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	27,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.46500	108.86760	6.46500	108.81115			0.00	0	15,708,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	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
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	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
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.96500	109.36918	6.96500	109.30816			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.83500	102.89672	5.83500	102.84836			0.00	0	20,933,000.00
NED8	On 08/02/2014	Spot Bond	5.68500	104.70785	5.68500	104.65922			0.00	0	2,800,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.38000	119.20338	10.38000	126.62215			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.06000	163.09561	1.06000	162.92501			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	6.83500	117.06263	6.83500	116.99745			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	7.46500	118.63805	7.46500	118.56413			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.66500	118.58230	7.66500	118.50646			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	7.86500	118.52753	7.86500	118.44975			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	132.75823	3.22500	132.59627			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	5.46500	105.86600	5.46500	105.81948		268,878,000,000.00	49,200,000	24,616,743.00	
NRA018	On 30/11/2018	Spot Bond	6.69000	131.10168	6.69000	131.03060			0.00	0	11,500,000.00
NRA022	On 31/10/2022	Spot Bond	6.93000	137.08572	6.93000	137.00961			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	0.95500	180.44010	0.95500	180.25289			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.77000	145.75687	7.77000	145.66533			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,200,000	300,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.11737	100.00000	19.96993			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.16420	100.00000	20.01641			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.19230	100.00000	20.04430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.86654	100.00000	20.71360				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.61571	100.00000	21.45728				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.29798	100.00000	26.10524				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	5.77500	107.60908	5.77500	107.55888				0.00	0	8,910,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.77082	100.00000	5.72898				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.91394	100.00000	30.68736				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.40414	100.00000	10.32871				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	84.32456	100.00000	83.77581				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	4,000,000	1,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.01500	113.11532	5.01500	113.06966			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30500	93.31890	5.30500	93.27908			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.51000	44.64541	6.51000	44.62184			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.05000	120.68922	5.05500	120.62803		72,547,237,227,500.00	365,789,550	3,214,541,000.00	
R158	On 15/09/2015	Spot Bond	5.01500	120.77380	5.01500	120.72505			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	4.91500	89.34355	4.91500	89.30820			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.01500	128.06219	5.01500	128.01049			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	4.84500	85.30238	4.84500	85.26910			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.63500	104.03559	4.63500	103.99633			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.80000	136.79357	6.78000	136.93203		98,685,204,584,800.00	512,530,086	1,047,494,000.00	
R187P	On 21/12/2026	Spot Bond	6.43000	42.31824	6.43000	42.29617			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.35000	40.17477	6.35000	40.15408			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.54000	301.25994	0.54000	300.95767		42,144,840,000.00	78,046,000	193,838,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	4.95000	109.33307	4.94500	109.29690		1,211,482,800,000.00	244,744,000	1,060,893,300.00	
R202	On 07/12/2033	Spot Bond	1.51000	225.87660	1.51000	225.63200		3,324,974,700,000.00	201,970,000	1,386,389,200.00	
R2023	On 28/02/2023	Spot Bond	6.22000	112.77665	6.15500	113.22577		18,674,928,000,000.00	002,400,000	4,464,244,000.00	
R203	On 15/09/2017	Spot Bond	5.47000	112.03680	5.46500	112.00778		20,969,463,800,000.00	833,540,000	4,614,350,000.00	
R204	On 21/12/2018	Spot Bond	5.64500	114.44142	5.63500	114.43953		13,082,276,830,950.00	317,498,110	4,068,209,096.00	
R2048	On 28/02/2048	Spot Bond	7.86000	112.45304	7.86000	112.38238		9,942,900,000,000.00	265,000,000	2,835,205,667.00	
R205	On 31/03/2014	Spot Bond	100.00000	60.94017	100.00000	60.49352		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.07000	104.12534	5.06500	104.08542		8,739,260,400,000.00	723,720,000	2,845,722,000.00	
R207	On 15/01/2020	Spot Bond	5.87500	109.97631	5.83000	110.18023		14,286,742,374,000.00	431,785,936	6,342,896,963.00	
R208	On 31/03/2021	Spot Bond	5.96500	105.78285	5.90000	106.14858		29,226,253,354,330.00	899,623,362	7,769,339,023.00	
R209	On 31/03/2036	Spot Bond	7.77500	84.65700	7.74500	84.88345		21,139,215,322,950.00	718,870,138	7,514,951,000.00	
R210	On 31/03/2028	Spot Bond	1.06500	173.87068	1.07000	173.57947		225,780,000,000.00	212,000,000	310,516,354.00	
R211	On 31/01/2017	Spot Bond	0.70000	115.77024	-0.70000	115.65921		(2,100,000,000.00)	3,000,000	118,000,000.00	
R212	On 31/01/2022	Spot Bond	0.40500	139.60674	0.40500	139.46819		127,267,200,000.00	314,240,000	1,982,329,272.00	
R213	On 28/02/2031	Spot Bond	7.47500	96.89392	7.44000	97.16682		32,955,780,000,000.00	408,800,000	5,452,694,763.00	
R214	On 28/02/2041	Spot Bond	7.72000	87.53943	7.72000	87.48538		29,028,744,000,000.00	760,200,000	8,418,316,000.00	
R224C	On 15/09/2013	Spot Bond	4.69500	98.50486	4.69500	98.46743		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	4.79500	96.18604	4.79500	96.14889		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	4.90500	93.80084	4.90500	93.76379			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.07500	91.27938	5.07500	91.24210			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	4.91500	89.34355	4.91500	89.30820			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	4.83500	87.39290	4.83500	87.35887			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	4.84500	85.30238	4.84500	85.26910			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	4.88000	99.57399	4.88000	99.53423			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.97000	97.15504	4.97000	97.11574			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.99000	94.77916	4.99000	94.74067			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.94000	92.54365	4.94000	92.50644			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	4.98500	90.23016	4.98500	90.19355			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	4.85500	88.32541	4.85500	88.29049			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	4.83500	86.28413	4.83500	86.25017			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	4.89500	84.07058	4.89500	84.03708			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.40500	80.41104	5.40500	80.37570			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.45500	78.12045	5.45500	78.08580			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.60500	75.48362	5.60500	75.44923			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.58500	73.50573	5.58500	73.47236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	5.56500	71.59360	5.56500	71.56122			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.55500	69.70010	5.55500	69.66863			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.74500	66.93409	5.74500	66.90285			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.72500	65.16116	5.72500	65.13085			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	5.77000	63.12410	5.77000	63.09452			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	5.74000	61.50788	5.74000	61.47920			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.71000	59.95054	5.71000	59.92273			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.68000	58.44970	5.68000	58.42273			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.64000	57.05904	5.64000	57.03289			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.60000	55.72318	5.60000	55.69782			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.63000	48.51939	6.63000	48.49332			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.59000	47.17377	6.59000	47.14857			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.55000	45.88328	6.55000	45.85891			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.51000	44.64541	6.51000	44.62184			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.47000	43.45781	6.47000	43.43501			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.43000	42.31824	6.43000	42.29617			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.39000	41.22457	6.39000	41.20320			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.35000	40.17477	6.35000	40.15408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		2.40004	100.00000	2.38245			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		99.81714	100.00000	99.28807			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		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	100.00000			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	100.00000			0.00	0	1,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.11176	12.35000	106.00643			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.81636	100.00000	11.73068			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.81636	100.00000	11.73068			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	63.20269	100.00000	62.72909			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	101.70360	5.25000	101.65993			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.12499	100.00000	1.11675			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.10889	100.00000	6.06412			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	9.01690	100.00000	8.95153			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.21000	117.21504	7.21000	117.14700			0.00	0	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.31500	119.27881	6.31500	119.21737			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	7.48000	112.75808	7.48000	112.68986			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	1,242,000	621,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.31500	110.87676	6.31500	110.81964			0.00	0	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.20000	105.77949	7.20000	105.71818			0.00	0	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	130.96737	0.90000	130.83215			0.00	0	550,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.47500	117.31080	6.47500	117.24988			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.33500	117.63713	6.33500	117.57733			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.26500	117.80074	6.26500	117.74151			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	6.83000	106.70017	6.83000	106.64177			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.41000	117.46216	6.41000	117.40176			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.37500	117.54377	6.37500	117.48365			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.91124	100.00000	83.34933			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.48000	110.44006	6.48000	110.38265			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.60765	100.00000	1.59694			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.50000	120.16674	7.50000	120.09385			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.34000	113.54162	8.34000	113.46602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.09000	108.49407	7.09000	108.43145			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	7.39000	110.68262	7.39000	110.61608			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.55000	106.58571	7.55000	106.52133			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.19500	118.85142	6.19500	118.79134		3,717,000,000.00	600,000	300,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	123.23942	0.70000	123.11416		1,400,000,000.00	2,000,000	1,790,000.00	
SBSI11	On 07/12/2023	Spot Bond	1.08000	146.43576	1.08000	146.42276		0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	100.00000		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.12926	100.00000	100.00000	4.09932			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	150.06720	0.00000	149.92329				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	111.26087	0.56999	111.14894				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.82481	6.50000	100.77195				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	800,000	20,800,000.00
SHS05	On 29/06/2017	Spot Bond	7.53000	107.64419	7.53000	107.57863				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.72500	103.35957	5.72500	103.31161				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.31500	112.09178	6.31500	112.03404			4,395,240,000.00	696,000	8,748,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	5.93500	108.66855	5.93500	108.61588			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	6.88000	106.51004	6.88000	106.45132			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.73000	111.78021	6.73000	111.71925			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.58000	103.28202	7.58000	103.21906			0.00	0	37,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.45800	96.75441	7.45800	96.69636			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.52000	96.40068	7.52000	96.34237			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.18000	107.42713	6.18000	107.37325			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.04500	103.56432	7.04500	103.50491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.61000	107.54175	6.61000	107.48475			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	5.91500	118.62334	5.91500	118.56698			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.51000	109.91316	1.51000	109.79407			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.55000	107.48846	6.55000	107.44410			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			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	100.00000			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.57500	116.82822	5.57500	116.77558			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.25000	115.34440	7.25000	115.27708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	49.21393	100.00000	48.88430			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	38.96775	100.00000	38.68213			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.95317	100.00000	15.83363			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.24000	102.77012	6.24000	102.71866		374,400,000.00		60,000	30,000.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.26500	109.62001	6.26500	109.56398			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.62229	7.83000	102.55698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.61279	7.16000	74.56931			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.24538	101.06155	6.19917			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	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
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	1,000,000.00
THE9D2	On 18/07/2039	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
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.96500	109.49638	6.96500	109.43495			0.00	0	1,100,000.00
TL20	On 22/02/2020	Spot Bond	5.96000	101.61617	5.96000	101.56782			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	6.37000	111.22955	6.37000	111.17271			0.00	0	993,500,000.00
TN20	On 17/09/2020	Spot Bond	6.83000	122.68743	6.83000	122.62027			0.00	0	313,900,000.00
TN23	On 06/11/2023	Spot Bond	7.13000	127.14482	7.13000	127.07222			0.00	0	109,800,000.00
TN25	On 19/08/2025	Spot Bond	7.69000	116.53841	7.69000	116.46555		499,850,000,000.00	65,000,000	238,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.73000	110.23243	7.73000	110.16429		38,650,000,000.00	5,000,000	23,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.70596	10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.71327	9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997	100.00000	9.64497			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982		15,000,000,000,000.00	150,000,000	75,000,000.00	
TSP144	On 15/05/2014	Spot Bond	100.00000	50.47702	100.00000	50.19026		21,300,000,000,000.00	213,000,000	75,000,000.00	
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	100.00000	83.08605	100.00000	82.53703			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	91.19094	100.00000	90.53014			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	100.00000	83.43002	100.00000	82.87871			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	100.00000	83.09415	100.00000	82.54507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.25000	122.52685	7.25000	122.45574			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	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
UTR40	On 10/09/2017	Spot Bond	7.77000	110.54589	7.77000	110.47721			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	83.77249	100.00000	83.21400			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	83.76359	100.00000	83.22893			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	83.89598	100.00000	83.33666			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.37500	125.56612	5.37500	125.51094			0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	193.03973	-0.39000	192.85461			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	5.41500	111.07853	5.41500	111.02936			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	5.93500	115.12354	5.93500	115.06776			0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	6.15500	118.43551	6.15500	118.37602			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.41000	118.76037	6.41000	118.69829			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.39000	120.48292	6.39000	120.42013			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	4.91000	98.63337	4.91000	98.59413			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	4.97000	97.43060	4.97000	97.39119			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	4.96500	90.15479	4.96500	90.11815			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.96000	95.85806	4.96000	95.81957			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.97000	94.68139	4.97000	94.64288			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	4.89500	88.97584	4.89500	88.94058			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.95000	92.80248	4.95000	92.76488			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	4.96500	90.14257	4.96500	90.10594			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.54500	70.61419	5.54500	70.58271			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	10.25976	100.00000	10.20147			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04131	100.00000	0.04108			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	10.25976	100.00000	10.20147			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	27.49014	100.00000	27.33397			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	28.12379	100.00000	27.96402			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	26.36530	100.00000	26.21552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	26.36530	100.00000	26.21552				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	25.00000	100.00000	24.85798				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	25.00000	100.00000	24.85798				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	23.66043	100.00000	23.52601				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	23.66043	100.00000	23.52601				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	22.26542	100.00000	22.13893				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	22.26542	100.00000	22.13893				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	20.99249	100.00000	20.87323				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.99249	100.00000	20.87323				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.75478	100.00000	19.64256				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.75478	100.00000	19.64256				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.69626	100.00000	18.59005				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.69446	100.00000	17.59394				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	13.23281	100.00000	13.15764				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.50000	100.00000	12.42899				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.76301	100.00000	11.69618				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.76301	100.00000	11.69618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	11.13271	100.00000	11.06947			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.51620	100.00000	10.45646			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.89617	100.00000	9.83995			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>774,017,557,056,530.00</b>	<b>,229,644,782</b>	<b>93 429 598 581.00</b>

**Grand Total:** **74,018,526,124,685.00** **29,777,136** **93 431 798 129.00**